## INTRODUCTION TO SMOOTH MANIFOLDS

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# 1. Chapter 1: Smooth Manifolds

#### 1.1. Exercises.

**Exercise 1.1.** Show that equivalent definitions of manifolds are obtained if instead of allowing U to be homeomorphic to any open subset of  $\mathbb{R}^n$ , we require it to be homeomorphic to an open ball in  $\mathbb{R}^n$ , or to  $\mathbb{R}^n$  itself.

Proof. It is clear that a "manifold" satisfying the open-ball or  $\mathbb{R}^n$  definition satisfies the open-subset definition. Let M be a manifold satisfying the open-subset definition. Let  $x \in M$  be given and let  $U, \hat{U}, \phi$  be given according to the definition. Since  $\hat{U}$  is open, there exists an open ball B such that  $\phi(x) \in B \subset \hat{U}$ . Restrict  $\phi$  to  $\phi^{-1}(B)$ . Then  $\phi^{-1}(B)$  is an open subset of M containing x, and  $\phi \mid_{\phi^{-1}(B)}$  is a homeomorphism between  $\phi^{-1}(B)$  and B. Thus M satisfies the open-ball definition.

 $B(x,r) \subset \mathbb{R}^n$  is homeomorphic to  $\mathbb{R}^n$  by the map  $(x_1 + a_1, \dots, x_n + a_n) \mapsto (\frac{a_1}{r - a_1}, \dots, \frac{a_n}{r - a_n})$  where  $x = (x_1, \dots, x_n)$  is the center of B(x,r) and r is the radius. Since the composition of two homeomorphisms gives a homeomorphism, M also satisfies the  $\mathbb{R}^n$  definition as well.

**Exercise 1.6.** Show that  $\mathbb{RP}^n$  is Hausdorff and second-countable, and is therefore a topological n-manifold.

Proof. From the definition of  $\pi$ , it is easy to see that  $\pi(B(x,r))$  is open in  $\mathbb{RP}^n$  where  $x \in S^n$  and 0 < r < 1. Let  $[x], [y] \in \mathbb{RP}^n$  be given. Without loss of generality, assume  $x, y \in S^n$ . Let  $r = \min\{|x-y|, |x+y|, 1\}/2$ . Then  $U_x = \pi(B(x,r)), U_y = \pi(B(y,r))$  contain [x], [y], respectively.  $\pi^{-1}(U_x), \pi^{-1}(U_y)$  are both open in  $\mathbb{R}^{n+1} \setminus \{0\}$  which can be seen easily by writing down exactly which points belong to them, so  $U_x, U_y$  are both open in  $\mathbb{RP}^n$ . Then  $\pi^{-1}(U_x \cap U_y) = \pi^{-1}(U_x) \cap \pi^{-1}(U_y) = \emptyset$ , so  $U_x \cap U_y = \emptyset$ . Therefore,  $\mathbb{RP}^n$  is Hausdorff.

Let  $\mathcal{B} = \{\pi(B(x,1/k)) \mid x \in \mathbb{Q}^{n+1} \cap S^n, k \in \{2,3,4,\cdots\}\}$ . Then  $\mathcal{B}$  is a countable collection of open sets whose union is  $\mathbb{RP}^n$ . Let  $U \subset \mathbb{RP}^n$  be a nonempty open set. Let  $[x] \in U$ . Since  $\pi$  is a quotient map,  $\pi^{-1}(U)$  is open. Moreover,  $x \in \pi^{-1}(U)$ . Without loss of generality,  $x \in S^n$ . Then  $x \in B(x',1/k) \subset \pi^{-1}(U)$  for some  $B(x',1/k) \in \mathcal{B}$ . Then  $[x] = \pi(x) \in \pi(B(x',1/k)) \subset \pi(\pi^{-1}(U)) = U$ . Therefore,  $\mathcal{B}$  is a countable basis of  $\mathbb{RP}^n$ .

# **Exercise 1.7.** Show that $\mathbb{RP}^n$ is compact.

*Proof.*  $\pi(S^n) = \mathbb{RP}^n$  and  $S^n$  is compact because it is a closed, bounded subset of  $\mathbb{R}^{n+1}$ . (Heine-Borel) Moreover, the image of a compact set under a continuous map is compact. (See A.45(a)) Thus  $\mathbb{RP}^n$  is compact.

**Exercise 1.14.** Suppose  $\mathcal{X}$  is a locally finite collection of subsets of a topological space M.

- (a) The collection  $\{\overline{X}: X \in \mathcal{X}\}$  is also locally finite.
- (b)  $\overline{\bigcup_{X \in \mathcal{X}} X} = \bigcup_{X \in \mathcal{X}} \overline{X}$ .

Proof.

- (a) Let  $p \in M$ . Then there exists an open set U containing x such that there are only finitely many  $X \in \mathcal{X}$  such that  $U \cap X \neq \emptyset$ . Let  $X \in \mathcal{X}$ .
  - If  $U \cap X \neq \emptyset$ , then  $U \cap \overline{X} \supset U \cap X \neq \emptyset$ .
  - If  $U \cap X = \emptyset$ , then  $U^c$  is closed, so  $\overline{X} \subset U^c$ . In other words,  $U \cap \overline{X} = \emptyset$ .

This shows that the number of  $X \in \mathcal{X}$  that intersects U and the number of  $\overline{X} \in \mathcal{X}$  that intersects U are the same. Therefore,  $\{\overline{X}: X \in \mathcal{X}\}$  is also locally finite.

(b) Since the closure of a set is defined to be the intersection of all closed sets containing it,  $\bigcup_{X \in \mathcal{X}} \overline{X} \subset \overline{\bigcup_{X \in \mathcal{X}} X}$ . Let  $x \notin \bigcup_{X \in \mathcal{X}} \overline{X}$ . Then there exists a neighborhood U of x such that U intersects only finitely many  $X \in \mathcal{X}$ . Let  $X_1, \dots, X_n$  denote them. By the same argument as part (a),  $\overline{X_1}, \dots, \overline{X_n}$  are the only elements in  $\{\overline{X} \mid X \in \mathcal{X}\}$  that U intersects. Since  $x \notin \overline{X_i}$  for each  $i = 1, \dots, n$ ,  $U^c \cup \overline{X_1} \cup \dots \cup \overline{X_n}$  is a closed set which contains all  $X \in \mathcal{X}$  but does not contain x. In other words,  $x \notin \overline{\bigcup_{X \in \mathcal{X}} X}$ .

**Exercise 1.18.** Let M be a topological manifold. Two smooth at lases for M determine the same smooth structure if and only if their union is a smooth at las.

*Proof.* Let  $\mathcal{A}, \mathcal{A}'$  be two smooth at lases.

Suppose that they determine the same smooth structure  $\mathcal{B}$ . Then  $\mathcal{A} \cup \mathcal{A}' \subset \mathcal{B}$ , so  $\mathcal{A} \cup \mathcal{A}'$  must be a smooth atlas. By Proposition 1.17(a),  $\mathcal{A} \cup \mathcal{A}'$  determines a unique smooth structure, but it must be  $\mathcal{B}$  because  $\mathcal{B}$  contains the union.

On the other hand, suppose that their union is a smooth atlas. Let  $\mathcal{B}$  be the smooth structure that the union determines. Such  $\mathcal{B}$  must exist by Proposition 1.17(a). By the same proposition,  $\mathcal{A}$ ,  $\mathcal{A}'$  must determine the unique smooth structures. However, they must be  $\mathcal{B}$  because  $\mathcal{B}$  contains both  $\mathcal{A}$  and  $\mathcal{A}'$ .

Exercise 1.20. Every smooth manifold has a countable basis of regular coordinate balls.

*Proof.* Let M be an n-dimensional smooth manifold. We consider the special case that there exists a single chart  $(\phi, U)$  with U = M. Let  $x \in \hat{U}$  with rational coordinates. Then there exists s > 0 such that  $B(x,s) \subset \hat{U}$ . For each rational number  $r \in (0,s)$ , we consider the chart  $(p \mapsto \phi(p) - x, \phi^{-1}(B(x,r)))$ .

Let  $\mathcal{B}$  be the collection of all such charts for each  $x \in \hat{U}$  and r. We claim that  $\mathcal{B}$  is a smooth atlas.

- Let  $p \in M$ . Then  $\phi(p) \in \hat{U}$ . Since  $\hat{U}$  is open,  $\phi(p) \in B(x,r) \subset \hat{U}$  for some x with rational coordinates and a positive rational number r. Then  $p \in \phi^{-1}(B(x,r))$ , so the union of coordinate domains covers M. In other words,  $\mathcal{B}$  is an atlas.
- Let  $(p \mapsto \phi(p) x, \phi^{-1}(B(x, r))), (p \mapsto \phi(p) x', \phi^{-1}(B(x', r'))) \in \mathcal{B}$  be given. Suppose  $\phi^{-1}(B(x, r)) \cap \phi^{-1}(B(x', r')) \neq \emptyset$ . Let  $\psi, \psi'$  denote the coordinate maps. Then  $\psi' \circ \psi^{-1}$  is a composition of  $\phi, \phi^{-1}$  and translation maps, so it is smooth.

Therefore,  $\mathcal{B}$  is a smooth atlas.

Since  $\mathcal{B}$  is a smooth atlas, there exists a smooth structure  $\mathcal{A}$  on M containing  $\mathcal{B}$  by Proposition 1.17(a). We claim that  $\mathcal{B}$ , a subset of the smooth structure  $\mathcal{A}$ , is a countable basis of regular coordinate balls.

- $\mathcal{B}$  is a countable collection because  $x \in \mathbb{Q}^n$  and  $r \in \mathbb{Q}$ .
- Let  $(p \mapsto \phi(p) x, \phi^{-1}(B(x, r))) \in \mathcal{B}$  be given. Then there exists a chart  $(p \mapsto \phi(p) x, \phi^{-1}(B(x, r')))$  in  $\mathcal{B}$  with r' > r. Let  $B = \phi^{-1}(B(x, r)), B' = \phi^{-1}(B(x, r'))$ . Let  $\psi$  denote the map  $p \mapsto \phi(p) x$ . Then  $\psi(B) = B(0, r)$  and  $\psi(B') = B(0, r')$ , respectively. Moreover,  $\psi(\overline{B}) = \overline{B(0, r)}$  because  $\psi$  is a homeomorphism.

Now let M be an arbitrary smooth n-manifold. By definition, each point of M is in the domain of a chart. By Proposition A.16, M is covered by countably many charts  $\{(U_i, \phi_i)\}$ . By the previous argument, each  $U_i$  has a countable basis of regular coordinate balls. Each regular coordinate ball in  $U_i$  is indeed a regular coordinate ball in M because  $\overline{B}$  is a compact subset of M, which is Hausdorff, so  $\overline{B}$  is closed. In other words, the closure of B in  $U_i$  is the same as the closure of B in M.

# **Exercise 1.39.** Let M be a topological n-manifold with boundary.

- (a) Int M is an open subset of M and a topological n-manifold without boundary.
- (b)  $\partial M$  is a closed subset of M and a topological (n-1)-manifold without boundary.
- (c) M is a topological manifold if and only if  $\partial M = \emptyset$ .
- (d) If n = 0, then  $\partial M = \emptyset$  and M is a 0-manifold.

### Proof.

- (a) Let  $x \in \text{Int } M$ . Let  $(\phi, U)$  be an interior chart for x. Then  $x \in U \subset \text{Int } M$  because every point in U is in an interior chart  $(\phi, U)$ . A subspace of M must be Hausdorff and second-countable by Proposition A.17(g, i), so Int M is a second-countable, Hausdorff space in which every point has a neighborhood homeomorphic to an open subset in  $\mathbb{R}^n$ . Thus Int M is an n-manifold without boundary.
- (b) Since  $\partial M = M \setminus \text{Int } M$  and Int M is open in M,  $\partial M$  is closed in M. Let  $x \in \partial M$ . Let  $(\phi, U)$  be a boundary chart of x. If a point  $y \in U$  gets mapped into  $\text{Int } \mathbb{H}^n$ , then it is certainly an interior point. Thus  $\phi(U \cap \partial M) \subset \partial \mathbb{H}^n$ . Then  $\pi_{n-1} \circ \phi$  is a homeomorphism that maps  $U \cap \partial M$  into an open subset of  $\mathbb{R}^{n-1}$  where  $\pi_{n-1} : (x_1, \dots, x_n) \mapsto (x_1, \dots, x_{n-1})$ .
- (c) If  $\partial M$  is empty, then  $M=\operatorname{Int} M$ , so (a) implies that M is an n-dimensional manifold. If M is a topological manifold, every point is an interior point. Since a point cannot be both an interior point and a boundary point,  $\partial M$  is empty.
- (d) If n = 0, then  $\partial \mathbb{H}^0 = \emptyset$ . Thus, the condition that  $\phi(U) \cap \partial \mathbb{H}^n \neq \emptyset$  can never be satisfied, so there cannot be any boundary point.

## **Exercise 1.41.** Let M be a topological manifold with boundary.

- (a) M has a countable basis of precompact coordinate balls and half-balls.
- (b) M is locally compact.
- (c) M is paracompact.
- (d) M is locally path-connected.
- (e) M has countably many components, each of which is an open subset of M and a connected topological manifold with boundary.
- (f) The fundamental group of M is countable.

#### Proof.

- (a)
- (b)
- (c)
- (d) Let  $U \subset M$  be a nonempty open subset and choose  $x \in U$ . Then there exists a chart  $(V, \phi)$  such that  $x \in V$ . Since  $\phi(x)$  is a point in an open set  $\phi(U \cap V)$ , there exists r > 0 such that  $B(\phi(x), r) \subset \phi(V)$ . Then  $N(x, U) = \phi^{-1}(B(\phi(x), r))$  is a path-connected neighborhood of x that is contained in  $U \cap V \subset U$ . Therefore,  $\{N(x, U) \mid \text{open } U \subset M, x \in U\}$  forms a basis of M consisting of path-connected sets.

(e)

(f)

**Exercise 1.44.** Suppose M is a smooth n-manifold with boundary and U is an open subset of M. Prove the following statements:

- (a) U is a topological n-manifold with boundary, and the atlas consisting of all smooth charts  $(V, \phi)$  for M such that  $V \subset U$  defines a smooth structure on U. With this topology and smooth structure, U is called an **open submanifold with boundary**.
- (b) If  $U \subset \text{Int } M$ , then U is actually a smooth manifold (without boundary); in this case we call it an *open submanifold of M*.
- (c) Int M is an open submanifold of M (without boundary).

*Proof.* Let  $\mathcal{T}$  denote the topology of M and  $\mathcal{A}$  denote the smooth structure of M.

(a) The subspace topology on U is equivalent to  $\mathcal{T}_U = \{V \in \mathcal{T} \mid V \subset U\}$  because U is open. By Proposition A.17(A.18(Proof of Proposition A.17)), U is Hausdorff and second-countable. For every point  $p \in U$ , there exists a  $V \in \mathcal{T}$  with a homeomorphism  $\phi : V \to \hat{V}$  where  $\hat{V}$  is an open subset of  $\mathbb{R}^n$  (or  $\mathbb{H}^n$ ) Since  $U \cap V$  is an open subset of V,  $\phi$  restricted to  $U \cap V$  is a homeomorphism between  $U \cap V$  and  $\phi(U \cap V)$ , which is an open subset of  $\mathbb{R}^n$  (or  $\mathbb{H}^n$ ). Therefore, U is a topological n-manifold with boundary.

Let  $\mathcal{A}_U = \{(\phi, V) \in \mathcal{A} \mid V \subset U\}$ . Then  $\mathcal{A}_U$  is clearly a collection of charts on U whose union covers U. Moreover, any two charts in  $\mathcal{A}_U$  are clearly smoothly compatible. Let  $(\phi, V)$  be a chart on U that is smoothly compatible with every chart in  $\mathcal{A}_U$ . Let  $(\psi, W) \in \mathcal{A}$ . Then  $(\psi_{W \cap U}, W \cap U)$  is a chart on M and it must be smoothly compatible with every chart in  $\mathcal{A}$ . Therefore,  $(\psi_{W \cap U}, W \cap U) \in \mathcal{A}$ , so it must belong to  $\mathcal{A}_U$ . This implies that  $(\phi, V)$  and  $(\psi_{W \cap U}, W \cap U)$  are smoothly compatible. Since  $V \subset W \cap U$ , this implies that  $(\phi, V)$  and  $(\psi, W)$  are smoothly compatible.

Thus  $(\phi, V)$  is smoothly compatible with every chart in  $\mathcal{A}$ , so  $(\phi, V) \in \mathcal{A}$ . This implies that  $(\phi, V)$  is in  $\mathcal{A}_U$ , so  $\mathcal{A}_U$  is indeed a maximal smooth atlas.

- (b) Let  $p \in U$ . Then  $p \in \text{Int } M$ , so there exists  $(\phi, V) \in \mathcal{A}$  such that  $p \in V$  and  $\phi(V)$  is open in  $\mathbb{R}^n$ . Then  $(\phi|_{V \cap U}, V \cap U)$  is a chart that is smoothly compatible with every chart in  $\mathcal{A}$ , so  $(\phi|_{V \cap U}, V \cap U) \in \mathcal{A}$ . Thus it must be in  $\mathcal{A}_U$ , so  $p \in U$  is an interior point of U. Therefore, U is a manifold without boundary.
- (c) By 1.39, Int M is an open subset of M. By (b), Int M is an open submanifold of M without boundary.

## 1.2. Problems.

**Problem 1-2.** Show that a disjoint union of uncountably many copies of  $\mathbb{R}$  is locally Euclidean and Hausdorff, but not second-countable.

*Proof.* Let I denote an uncountable index set and  $X = \coprod_{\alpha \in I} \mathbb{R}$ . Let  $(x, \alpha_0) \in X$ . Define  $U = \coprod_{\alpha \in I} U_{\alpha}$  where  $U_{\alpha_0} = \mathbb{R}$  and  $U_{\alpha} = \emptyset$  when  $\alpha \neq \alpha_0$ . Then U is an open neighborhood of  $(x, \alpha_0)$  that is clearly homeomorphic to  $\mathbb{R}$ . Thus X is locally Euclidean.

Let  $(x_1, \alpha_1) \neq (x_2, \alpha_2) \in X$ . If  $\alpha_1 \neq \alpha_2$ , then open neighborhoods of  $x_1$  and  $x_2$  formed in the same way as above separate the two points. Suppose  $\alpha_1 = \alpha_2$ . Without loss of generality,  $x_1 < x_2$ . Define  $U = \coprod_{\alpha \in I} U_{\alpha}$  where  $U_{\alpha_1} = (-\infty, (x_1 + x_2)/2)$  and  $U_{\alpha} = \emptyset$  when  $\alpha \neq \alpha_1$ . Similarly, define  $V = \coprod_{\alpha \in I} U_{\alpha}$  where  $U_{\alpha_1} = ((x_1 + x_2)/2, \infty)$  and  $U_{\alpha} = \emptyset$  when  $\alpha \neq \alpha_2$ . Then such U and V separate the two points. Therefore, X is Hausdorff.

Let  $\mathcal{B}$  be a basis of X. For each  $\alpha_0 \in I$ , let  $U_{\alpha_0} = \coprod_{\alpha \in I} U_{\alpha}$  where  $U_{\alpha_0} = \mathbb{R}$  and  $U_{\alpha} = \emptyset$  when  $\alpha \neq \alpha_0$ . Then for each  $\alpha_0$ , there must exist  $B_{\alpha_0} \in \mathcal{B}$  such that  $(0, \alpha_0) \in B_{\alpha_0} \subset U_{\alpha_0}$ . Clearly,  $B_{\alpha} \neq B_{\beta}$  if  $\alpha \neq \beta$ . Therefore, the cardinality of  $\mathcal{B}$  is greater than or equal to that of I. Hence, X is not second-countable.  $\square$  **Problem 1-7.** Let N denote the **north pole**  $(0, \dots, 0, 1) \in S^n \subset \mathbb{R}^{n+1}$ , and let S denote the **south pole**  $(0, \dots, 0, -1)$ . Define the **stereographic projection**  $\sigma : S^n \setminus \{N\} \to \mathbb{R}^n$  by

$$\sigma(x^1, \dots, x^{n+1}) = \frac{(x^1, \dots, x^n)}{1 - x^{n+1}}$$

Let  $\tilde{\sigma}(x) = -\sigma(-x)$  for  $x \in S^n \setminus \{S\}$ .

- (a) For any  $x \in S^n \setminus \{N\}$ , show that  $\sigma(x) = u$ , where (u, 0) is the point where the line through N and x intersects the linear subspace where  $x^{n+1} = 0$ . Similarly, show that  $\tilde{\sigma}(x)$  is the point where the line through S and x intersects the same subspace.
- (b) Show that  $\sigma$  is bijective, and

$$\sigma^{-1}(u^1, \dots, u^n) = \frac{(2u^1, \dots, 2u^n, |u|^2 - 1)}{|u|^2 + 1}.$$

- (c) Compute the transition map  $\tilde{\sigma} \circ \sigma^{-1}$  and verify that the atlas consisting of the two charts  $(S^n \setminus \{N\}, \sigma)$  and  $(S^n \setminus \{S\}, \tilde{\sigma})$  defines a smooth structure on  $S^n$ .
- (d) Show that this smooth structure is the same as the one defined in Example 1.31.



FIGURE 1. Problem 1-7

Proof.

- (a) This is trivial from a basic trigonometry argument using the triangles  $N, (0, \dots, 0, x^{n+1}), (x^1, \dots, x^{n+1})$  and  $N, (0, \dots, 0), \sigma(x^1, \dots, x^{n+1})$ .
- (b)  $\sigma \circ \sigma^{-1}$  and  $\sigma^{-1} \circ \sigma$  are both the identity maps, so  $\sigma$  is bijective and  $\sigma^{-1}$  is its inverse.
- (c) Computation shows that  $\tilde{\sigma} \circ \sigma^{-1} : S^n \setminus \{N, S\} \to S^n \setminus \{N, S\}$  sends  $(u^1, \dots, u^n)$  to  $(u^1, \dots, u^n)/|u|^2$ . As  $|u| \neq 0$  in the domain, this map is well-defined and clearly smooth. By Proposition 1.17(a), these two charts determine a unique smooth structure.
- (d)  $\phi_i, \sigma, \tilde{\sigma}$  are all smooth functions of subsets of Euclidean spaces, so transition maps are always smooth. By Proposition 1.17(b), the smooth structure determined by  $\sigma, \tilde{\sigma}$  is the same as the one defined in Example 1.31.

**Problem 1-8.** By identifying  $\mathbb{R}^2$  with  $\mathbb{C}$ , we can think of the unit circle  $S^1$  as a subset of the complex plane. An angle function on a subset  $U \subset S^1$  is a continuous function  $\theta: U \to \mathbb{R}$  such that  $e^{i\theta(z)} = z$  for all  $z \in U$ .

Show that there exists an angle function  $\theta$  on an open subset  $U \subset S^1$  if and only if  $U \neq S^1$ . For any such angle function, show that  $(U, \theta)$  is a smooth coordinate chart for  $S^1$  with its standard smooth structure.

Proof. First, we will consider the special case when  $U = S^1 \setminus \{e^{it}\}$  for some  $t \in \mathbb{R}$ . The map  $\phi : (t, t+2\pi) \to U$  defined by  $\theta \mapsto e^{i\theta}$  is a bijective function. Therefore, by taking the inverse of  $\phi$ , which is clearly continuous, we obtain a desired angle function. The case of an arbitrary proper open subset of U is the same as this special case because we simply need to restrict the domain of the map obtained above. On the other hand, suppose  $U = S^1$ . Suppose there exists an angle function f on U. Define  $g: S^1 \to \mathbb{R}$  by g(z) = f(z) - f(-z).

- $g(1) \neq 0$  because  $g(1) \neq 0 \implies f(1) = f(-1)$ , which is clearly impossible.
- g(1) > 0 implies that g(-1) < 0. By the intermediate value theorem, g(z) = 0 for some  $z \in S^1$ . This is a contradiction.
- If g(1) < 0, g(-1) > 0, and we obtain a contradiction in the same manner.

Therefore, such an f cannot exist. Hence, an angle function exists if and only if U is an proper open subset of  $S^1$ .

Let  $(U_i^{\pm}, \phi_i^{\pm})$  and  $(U, \phi)$  be given where  $\phi$  maps U into  $(t, t + 2\pi)$  for some  $t \in \mathbb{R}$ . We will show that they are smoothly compatible. Let  $V = U \cap U_i^{\pm}$ . The map  $\phi_i^{\pm} \circ \phi^{-1} : \phi(V) \to \phi_i^{\pm}(V)$  is  $\phi_i^{\pm} \circ \exp$ . Since it is a composition of a projection map with a smooth map, this is smooth. Therefore,  $(U, \phi)$  is indeed a coordinate chart for  $S^1$  with its standard smooth structure.

**Problem 1-12(Proof of Proposition 1.45).** Suppose  $M_1, \dots, M_k$  are smooth manifolds and N is a smooth manifold with boundary. Then  $M_1 \times \dots \times M_k \times N$  is a smooth manifold with boundary, and  $\partial(M_1 \times \dots \times M_k \times N) = M_1 \times \dots \times M_k \times \partial N$ .

*Proof.* By Example 1.34,  $M_1 \times \cdots \times M_k$  is a smooth manifold. Thus it suffices to show that  $M \times N$  is a smooth manifold with boundary if M is a smooth manifold and N is a smooth manifold with boundary. Let m, n be the dimensions of M, N.

First, we show that  $M \times N$  is a topological manifold with boundary and  $\partial(M \times N) = M \times \partial N$ . Let  $(p,q) \in M \times N$ . Then  $p \in M$ , so there exists a chart  $(U,\phi)$  such that  $p \in U$  and  $\hat{U} = \phi(U) \subset \mathbb{R}^m$ .

- Suppose  $q \in \text{Int } N$ . Then there exists a chart  $(V, \psi)$  such that  $\hat{V} = \psi(V) \subset \mathbb{R}^n$ .  $\phi \times \psi$  is a homeomorphism between  $U \times V$  and  $\hat{U} \times \hat{V} \subset \mathbb{R}^m \times \mathbb{R}^n = \mathbb{R}^{m+n}$ . Thus  $(U \times V, \phi \times \psi)$  is a chart for (p,q).
- Suppose  $q \in \text{bd } N$ . Then there exists a chart  $(V, \psi)$  such that  $\hat{V} = \psi(V) \subset \mathbb{H}^n$  and  $\psi(q) \in \partial \mathbb{H}^n$ .  $\phi \times \psi$  is a homeomorphism between  $U \times V$  and  $\hat{U} \times \hat{V} \subset \mathbb{R}^m \times \mathbb{H}^n = \mathbb{H}^{m+n}$ . Moreover,  $(\phi \times \psi)(p,q) = (\phi(p), \psi(q)) \in \mathbb{R}^m \times \mathbb{H}^n = \mathbb{H}^{m+n}$ . Thus  $(U \times V, \phi \times \psi)$  is a boundary chart for (p,q).

Therefore,  $M \times N$  is a topological manifold with boundary and  $\partial(M \times N) = M \times (\partial N)$ .

Let  $\mathcal{A}_M, \mathcal{A}_N$  be the smooth structures of M, N. Define  $\mathcal{A}_{M \times N} = \{(U \times V, \phi \times \psi) \mid (U, \phi) \in \mathcal{A}_M, (V, \psi) \in \mathcal{A}_N\}$ . Then  $\mathcal{A}_{M \times N}$  is an atlas because we showed earlier that each  $(U \times V, \phi \times \psi)$  is a chart. Let  $(U_1 \times V_1, \phi_1 \times \psi_1), (U_2 \times V_2, \phi_2 \times \psi_2) \in \mathcal{A}_{M \times N}$ . Then  $(\phi_2 \times \psi_2) \circ (\phi_1 \times \psi_1)^{-1} = (\phi_2 \circ \phi_1^{-1}) \times (\psi_2 \circ \psi_1^{-1})$  is a smooth map from  $(\phi_1 \times \psi_1)(U_1 \times V_1)$  into  $(\phi_2 \times \psi_2)(U_2 \times V_2)$ . Thus every pair of charts in  $\mathcal{A}_{M \times N}$  is smoothly compatible. In other words,  $\mathcal{A}_{M \times N}$  is a smooth atlas.

On the other hand,  $\mathcal{A}_{M\times N}$  must be maximal because the restriction of any smoothly compatible chart to M,N gives a smoothly compatible chart, which must belong to  $\mathcal{A}_M,\mathcal{A}_N$ , respectively. Thus  $M\times N$  is a smooth manifold with boundary.

### 2. Chapter 2: Smooth Maps

#### 2.1. Exercises.

**Exercise 2.1.** Let M be a smooth manifold with or without boundary. Show that pointwise multiplication turns  $C^{\infty}(M)$  into a commutative ring and a commutative and associative algebra over  $\mathbb{R}$ .

Proof.

- The constant map f(p) = 0 is clearly in  $C^{\infty}(M)$  and it is the additive identity.
- The constant map f(p) = 1 is clearly in  $C^{\infty}(M)$  and it is the multiplicative identity.

- Let  $f \in C^{\infty}(M)$ ,  $g \in C^{\infty}(M)$ . Let  $p \in M$  and  $(\phi, U)$  be a smooth chart for p. Then  $f \circ \phi^{-1}$  and  $g \circ \phi^{-1}$  are both smooth(Exercise 2.3), real-valued maps defined on an open subset of  $\mathbb{R}^n$ . Thus f + g is in  $C^{\infty}(M)$  Moreover, f + g = g + f because addition in  $\mathbb{R}$  is commutative.
- Let  $f, g, h \in C^{\infty}(M)$ . Let  $p \in M$  and  $(\phi, U)$  be a smooth chart for p. Then  $f \circ \phi^{-1}$  and  $g \circ \phi^{-1}$  are both smooth(Exercise 2.3), real-valued maps defined on an open subset of  $\mathbb{R}^n$ . Therefore, fg is in  $C^{\infty}(M)$  Moreover, fg = gf and (fg)h = f(gh) because multiplication in  $\mathbb{R}$  is commutative and associative.
- Let  $c \in \mathbb{R}$ ,  $f \in C^{\infty}(M)$ . Then cf can be seen as fg where g is the constant function whose value is c. As shown above,  $cf \in C^{\infty}(M)$ .

**Exercise 2.2.** Let U be an open submanifold of  $\mathbb{R}^n$  with its standard smooth manifold structure. Show that a function  $f: U \to \mathbb{R}^k$  is smooth in the sense just defined if and only if it is smooth in the sense of ordinary calculus. Do the same for an open submanifold with boundary in  $\mathbb{H}^n$ .

*Proof.* f is smooth in the sense just defined if and only if  $f \circ \operatorname{Id}^{-1}$  is smooth in the sense of ordinary calculus. Since  $f \circ \operatorname{Id}^{-1} = f$ ,  $f \circ \operatorname{Id}^{-1}$  is smooth in the sense of ordinary calculus if and only if f is smooth in the sense of ordinary calculus.

**Exercise 2.3.** Let M be a smooth manifold with or without boundary, and suppose  $f: M \to \mathbb{R}^k$  is a smooth function. Show that  $f \circ \phi^{-1}: \phi(U) \to \mathbb{R}^k$  is smooth for every smooth chart  $(U, \phi)$  for M.

Proof. Let  $\phi(x) \in \phi(U)$ . Since f is smooth, there exists  $(V, \psi)$  such that  $f \circ \psi^{-1} : \psi(V) \to \mathbb{R}^k$  is smooth and  $x \in V$ . Let  $W = U \cap V$ . Then  $f \circ \psi^{-1} : \psi(W) \to \mathbb{R}^k$  is smooth and  $\psi \circ \phi^{-1} : \phi(W) \to \psi(W)$  is a diffeomorphism where  $\phi(W)$  is a neighborhood of W. Then the restriction of  $f \circ \psi^{-1}$  to  $\phi(W)$  is identical to  $(f \circ \psi^{-1}) \circ (\psi \circ \phi^{-1})$ . Since he composition of a smooth function is smooth,  $f \circ \psi^{-1}$  is smooth.  $\square$ 

Exercise 2.7(Prove Proposition 2.5). Suppose M and N are smooth manifolds with or without boundary, and  $F: M \to N$  is a map. Then F is smooth if and only if either of the following conditions is satisfied:

- (a) For every  $p \in M$ , there exist smooth charts  $(U, \phi)$  containing p and  $(V, \psi)$  containing F(p) such that  $U \cap F^{-1}(V)$  is open in M and the composite map  $\psi \circ F \circ \phi^{-1}$  is smooth from  $\phi(U \cap F^{-1}(V))$  to  $\psi(V)$ .
- (b) F is continuous and there exist smooth at lases  $\{(U_{\alpha}, \phi_{\alpha})\}$  and  $\{(V_{\beta}, \psi_{\beta})\}$  for M and N, respectively, such that for each  $\alpha$  and  $\beta$ ,  $\psi_{\beta} \circ F \circ \phi_{\alpha}^{-1}$  is a smooth map from  $\phi_{\alpha}(U_{\alpha} \cap F^{-1}(V_{\beta}))$  to  $\psi_{\beta}(V_{\beta})$ .

Proof. Let  $\mathcal{A}_M$  and  $\mathcal{A}_N$  be smooth structures of M and N. Suppose F is smooth. By Proposition 2.4, F is continuous. For every  $p \in M$  there exist coordinate charts  $(U_p, \phi_p)$  containing p and  $(V_p, \psi_p)$  containing F(p) such that  $F(U_p) \subset V_p$  and  $\psi_p \circ F_p \circ \phi_p^{-1}$  is smooth from  $\phi_p(U_p)$  to  $\psi_p(V_p)$ . Then  $\{(U_p, \phi_p) \mid p \in M\} \subset \mathcal{A}_M$  and  $A_n\{(V_p, \psi_p) \mid p \in M\} \subset \mathcal{A}_N$  are smooth at lases. Moreover, for every  $(U_p, \phi_p)$  and  $(V_q, \psi_q)$ ,  $\psi_q \circ F \circ \phi_p^{-1}$  is a smooth map from  $\phi_p(U_p \cap F^{-1}(V_q))$  to  $\psi_q(V_q)$  because  $\psi_q \circ F \circ \phi_p^{-1} = (\psi_q \circ \psi_p^{-1}) \circ (\psi_p \circ F \circ \phi_p^{-1})$  where  $\psi_q \circ \psi_q^{-1}$  and  $\psi_p \circ F \circ \phi_p^{-1}$  are smooth. Therefore, the definition implies (b).

(b) implies (a) because if F is continuous,  $F^{-1}(V_{\beta})$  is open in M for every  $\beta$ , so  $U \cap F^{-1}(V)$  is open in M

Finally, we show that (a) implies the definition. Suppose F satisfies (a). Let  $p \in M$ . Let  $(U, \phi) \in \mathcal{A}_M$  and  $(V, \psi) \in \mathcal{A}_N$  be smooth charts satisfying the properties described in (a). Let  $U' = U \cap F^{-1}(V)$  and consider  $(U', \phi \mid_{U'})$ . Then  $(U', \phi \mid_{U'}) \in \mathcal{A}_M$  because it must be smoothly compatible with any other smooth coordinate chart in  $\mathcal{A}_M$ . Moreover,  $F(U') \subset V$  and  $\psi \circ F \circ (\phi \mid_{U'})^{-1} : \phi(U') \to \psi(V)$  is smooth. Therefore, (a) implies the definition.

Hence, (a), (b) and the definition are all equivalent.

**Exercise 2.7(Proof of Proposition 2.6).** Let M and N be smooth manifolds with or without boundary, and let  $F: M \to N$  be a map.

- (a) If every point  $p \in M$  has a neighborhood U such that the restriction  $F|_U$  is smooth, then F is smooth
- (b) Conversely, if F is smooth, then its restriction to every open subset is smooth.

*Proof.* Let  $A_M$ ,  $A_N$  be smooth structures of M, N, respectively.

- (a) Let  $p \in M$ . Let U be a neighborhood of p such that  $F|_U$  is smooth. By 1.44, U is a smooth manifold with the induced smooth structure  $A_U = \{(V, \phi) \in A_M \mid V \subset U\}$ . Since  $F|_U$  is smooth, there exist  $(V, \phi) \in \mathcal{A}_U$  and  $(W, \psi) \in \mathcal{A}_N$  such that:
  - $F|_U(V) \subset W$ .
  - $\psi \circ F|_U \circ \phi^{-1} : \phi(V) \to \psi(W)$  is smooth.

Since  $V \subset U$ ,  $F(V) \subset W$ ,  $\psi \circ F \circ \phi^{-1} : \phi(V) \to \psi(W)$  is smooth, and  $(V, \phi) \in \mathcal{A}$ . Therefore, F is

(b) Let  $U \subset M$  be an open subset. By 1.44, U is a smooth manifold with the induced smooth structure  $\mathcal{A}_U = \{(V, \phi) \in \mathcal{A}_M \mid V \subset U\}.$  Let  $p \in U$ . Then  $p \in F$ , so there exist  $(V, \phi) \in \mathcal{A}_M, (W, \psi) \in \mathcal{A}_N$ such that  $F(V) \subset W$  and  $\psi \circ F \circ \phi^{-1} : \phi(V) \to \psi(W)$  is smooth. Then  $(V \cap U, \phi|_{V \cap U})$  is a chart that is smoothly compatible with every chart in  $\mathcal{A}_M$ . Therefore,  $(V \cap U, \phi|_{V \cap U}) \in \mathcal{A}_M$ . Moreover,  $\phi|_{V\cap U}(V\cap U)\subset\phi(V)\subset W$  and  $\psi\circ F\circ(\phi|_{V\cap U}(V\cap))^{-1}$  is clearly smooth. Therefore,  $F|_U$  is smooth.

**Exercise 2.9.** Suppose  $F: M \to N$  is a smooth map between smooth manifolds with or without boundary. Show that the coordinate representation of F with respect to every pair of smooth charts for M and N is smooth.

*Proof.* Let  $(M, \mathcal{A}_M), (N, \mathcal{A}_N)$  be smooth manifolds with or without boundary. Let  $F: M \to N$  be a smooth map. Let  $(U,\phi) \in \mathcal{A}_M, (V,\psi) \in \mathcal{A}_N$  be given. We must show that  $\hat{F} = \psi \circ F \circ \phi^{-1}$  is a smooth function from  $\phi(U \cap F^{-1}(V))$  to  $\psi(V)$ . Let  $\phi(p) \in \phi(U \cap F^{-1}(V))$ . Then  $p \in M$ , so there exist  $(U_0, \phi_0) \in \mathcal{A}_M$  and  $(V_0, \psi_0) \in \mathcal{A}_N$  such that

- $p \in U_0 \subset U \cap F^{-1}(V)$ ;
- $\phi_0(U_0) \subset V_0$ ;  $\psi_0 \circ F \circ \phi_0^{-1} : \phi_0(U_0) \to \psi(V_0)$  is smooth.

Then  $\psi \circ F \circ \phi^{-1}|_{\phi(U_0)} = (\psi \circ \psi_0^{-1}) \circ (\psi_0 \circ F \circ \phi_0^{-1}) \circ (\phi_0 \circ \phi)$ . Since the composition of smooth functions in Euclidean spaces is smooth,  $\hat{F}$  is smooth. 

Exercise 2.11(Proof of Proposition 2.10). Let M, N and P be smooth manifolds with or without boundary.

- (a) Every constant map  $c: M \to N$  is smooth.
- (b) The identity map of M is smooth.
- (c) If  $U \subset M$  is an open submanifold with or without boundary, then the inclusion map  $U \to M$  is smooth.

*Proof.* Let  $A_M, A_N, A_P$  be smooth structures of M, N, P, respectively.

- (a) F is clearly continuous. Moreover, for every  $(U_{\alpha}, \phi_{\alpha}) \in \mathcal{A}_{M}, (V_{\beta}, \psi_{\beta}) \in \mathcal{A}_{N}, \psi_{\beta} \circ F \circ \phi_{\alpha}^{-1}$  is a constant map, so it is smooth. By (2.7(Prove Proposition 2.5)), F is smooth.
- (b) Let  $p \in M$ . Choose  $(U, \phi) \in \mathcal{A}_M$  such that  $p \in U$ . Then  $F(U) \subset U$  and  $\phi \circ F \circ \phi^{-1} = \mathrm{Id}_U$ , so it is smooth. Therefore, F is smooth.
- (c) By 1.44,  $A_U = \{(V, \phi) \mid V \subset U\}$  is a smooth structure of U. Let  $p \in U$ . Then  $p \in V$  for some  $(V,\phi) \in \mathcal{A}_U$ . Then  $(V,\phi) \in \mathcal{A}_M$ , trivially. Since  $F(V) \subset V$  and  $\phi \circ F \circ \phi^{-1}$  is simply the identity map on V, F is smooth.

## Exercise 2.16(Proof of Proposition 2.15).

- (a) Every composition of diffeomorphisms is a diffeomorphism.
- (b) Every finite product of diffeomorphisms between smooth manifolds is a diffeomorphism.
- (c) Every diffeomorphism is a homeomorphism and an open map.
- (d) The restriction of a diffeomorphism to an open submanifold with or without boundary is a diffeomorphism onto its image.
- (e) "Diffeomorphic" is an equivalence relation on the class of all smooth manifolds with or without boundary.

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**Exercise 2.16(Proof of Proposition 2.15).** Let  $(M, \mathcal{A}_M), (N, \mathcal{A}_N), (P, \mathcal{A}_P)$  be smooth manifolds with or without boundary, and let  $F: M \to N, G: N \to P$  be diffeomorphisms.

- (a) By Proposition 2.10(d),  $G \circ F$  and  $F^{-1} \circ G^{-1}$  are smooth. Then  $(G \circ F) \circ (F^{-1} \circ G^{-1})$  and  $(F^{-1} \circ G^{-1}) \circ (G \circ F)$  are both the identity map on the corresponding space, so  $F^{-1} \circ G^{-1}$  is the smooth inverse of  $G \circ F$ . Therefore,  $G \circ F$  is a diffeomorphism.
- (b) By Example 1.34, we know that  $M_1 \times \cdots \times M_k$  and  $N_1 \times \cdots \times N_k$  are both smooth manifolds. Let  $\mathcal{A}_{M_i}, \mathcal{A}_{N_i}, \mathcal{A}_{M}$  and  $\mathcal{A}_{N}$  denote the smooth manifold structures of  $M_i, N_i, M_1 \times \cdots \times M_k, N_1 \times \cdots \times N_k$ , respectively. Let a smooth map  $F_i : M_i \to N_i$  be given for each i. Let  $(p_1, \cdots, p_k) \in M_1 \times \cdots M_k$  be given. Then there exist  $(U_i, \phi_i) \in \mathcal{A}_{M_i}$  and  $(V_i, \psi_i) \in \mathcal{A}_{N_i}$  such that  $p_i \in U_i, F_i(U_i) \subset V_i, \psi_i \circ F_i \circ \phi_i^{-1} : \phi_i(U_i) \to \psi_i(V_i)$  is smooth for each i. This implies that  $(\psi_1 \circ F_1 \circ \phi_1^{-1}) \times \cdots (\psi_k \circ F_k \circ \phi_k^{-1}) = (\psi_1 \times \cdots \times \psi_k) \circ (F_1 \times \cdots \times F_k) \circ (\phi_1 \times \cdots \times \phi_k)^{-1}$  is smooth.

Therefore,  $F_1 \times \cdots \times F_k$  is smooth. Using the exact same argument, we can conclude that  $F_1^{-1} \times \cdots \times F_k^{-1}$  is smooth. Since  $(F_1 \times \cdots \times F_k)^{-1} = F_1^{-1} \times \cdots \times F_k^{-1}$ ,  $F_1 \times \cdots \times F_k$  is a diffeomorphism.

- (c) Proposition 2.4 states that every smooth map is continuous. Thus F and  $F^{-1}$  are both continuous. Therefore, F is a homeomorphism and also an open map.
- (d) Let  $U \subset M$  be an open subset. By (2.7(Proof of Proposition 2.6)),  $F|_U$  is smooth. Since F is a homeomorphism as shown in (c), F(U) is an open subset of N. Therefore,  $F^{-1}|_{F(U)}$  is smooth by (2.7(Proof of Proposition 2.6)). Clearly,  $F|_U$  and  $F^{-1}|_{F(U)}$  are the inverse of each other. Therefore,  $F|_U$  is a diffeomorphism.
- (e) By (2.11(Proof of Proposition 2.10)), the identity map on M is a diffeomorphism, so the reflexive property is satisfied. Moreover,  $(F^{-1})^{-1} = F$ , so the symmetric property is satisfied. By (a), the composition of two diffeomorphisms is a diffeomorphism, so the transitive property is satisfied. Therefore, "diffeomorphic" is an equivalence relation.

**Exercise 2.19(Proof of Theorem 2.18).** Suppose M and N are smooth manifolds with boundary and  $F: M \to N$  is a diffeomorphism. Then  $F(\partial M) = \partial N$ , and F restricts to a diffeomorphism from  $\operatorname{Int} M$  to  $\operatorname{Int} N$ .

*Proof.* Let  $\mathcal{A}_M$ ,  $\mathcal{A}_N$  denote the smooth structures of M, N, respectively. Let  $p \in \partial M$ . Then there exists a chart containing p that sends p to  $\partial \mathbb{H}^n$ . By Theorem 1.46, every chart containing p sends p to  $\partial \mathbb{H}^n$ .

Since F is smooth, there exist  $(U, \phi) \in \mathcal{A}_M, (V, \psi) \in \mathcal{A}_N$  such that  $F(U) \subset V$  and  $\psi \circ F \circ \phi^{-1}$  is a smooth map from  $\phi(U)$  to  $\psi(V)$ .  $F^{-1}$  is a homeomorphism by (2.16(Proof of Proposition 2.15)). Then  $(\phi^{-1} \circ F^{-1}, F(U))$  is a coordinate chart around F(p) because we obtain a homeomorphism by restricting the composition of two injective continuous maps to its image. Moreover, we claim that  $(\phi^{-1} \circ F^{-1}, F(U))$  is smoothly compatible with every chart in  $\mathcal{A}_N$ . Let  $(\psi_1, V_1) \in \mathcal{A}_N$  be given. Then  $(\phi^{-1} \circ F^{-1}) \circ \psi_1^{-1} = (\phi^{-1} \circ F^{-1}) \circ \psi_1^{-1}$ , and the composition of two smooth maps is smooth. Therefore,  $(\phi^{-1} \circ F^{-1}, F(U)) \in \mathcal{A}_N$ , and this chart contains F(p) and sends F(p) to  $\partial \mathbb{H}^n$ . In other words,  $F(p) \in \partial N$ .

Since  $F^{-1}$  is also smooth,  $F^{-1}(\partial N) \subset \partial M$ .  $F^{-1}(\partial N) \subset \partial M \implies F(F^{-1}(\partial N)) \subset F(\partial M) \subset \partial N$ . Since F is a bijection,  $F(F^{-1}(\partial N)) = \partial N$ . Therefore,  $F(\partial M) = \partial N$ .

This implies that  $F(\operatorname{Int} M) = \operatorname{Int} N$ . By (1.44(c)) and  $(2.16(\operatorname{Proof of Proposition 2.15})(d))$ , F is a diffeomorphism between  $\operatorname{Int} M$  and  $\operatorname{Int} N$ .

**Problem 2-27.** Give a counterexample to show that the conclusion of the extension lemma can be false if A is not closed.

*Proof.* Let  $M = \mathbb{R}, A = (0,1), f(x) = 1/x$ . Then f is smooth on A, but  $\lim_{x\to 0} f = \infty$ , so f cannot be extended continuously.

### 2.2. Problems.

**Problem 2-1.** Define  $f: \mathbb{R} \to \mathbb{R}$  by

$$f(x) = \begin{cases} 1, & x \ge 0, \\ 0, & x < 0. \end{cases}$$

Show that for every  $x \in \mathbb{R}$ , there are smooth coordinate charts  $(U, \phi)$  containing x and  $(V, \psi)$  containing f(x) such that  $\psi \circ f \circ \phi^{-1}$  is smooth as a map from  $\phi(U \cap f^{-1}(V))$  to  $\psi(V)$ , but f is not smooth in the sense we defined in this chapter.

*Proof.*  $\phi = \psi = \text{Id}$  in this solution.

If  $x \ge 0$ , then let  $U = \mathbb{R}, V = (0, \infty)$ . Then  $\phi(U \cap f^{-1}(V)) = [0, \infty)$ . Thus  $\psi \circ f \circ \phi^{-1} : [0, \infty) \to (0, \infty)$  is the constant map that sends every number to 1. Therefore, it is smooth.

If x < 0, then let  $U = \mathbb{R}$ ,  $V = (-\infty, 1)$ . Then  $\phi(U \cap f^{-1}(V)) = (-\infty, 0)$ . Thus  $\psi \circ f \circ \phi^{-1} : (-\infty, 0) \to (-\infty, 1)$  is the constant map that sends every number to 0. Therefore, it is smooth.

It might seem that we can apply (2.7(Prove Proposition 2.5)) to show that f is smooth, but (2.7(Prove Proposition 2.5)) requires that  $U \cap f^{-1}(V)$  be open in M.

f maps the interval (-1,1) to  $\{0,1\}$ . Since the image of a connected set under a continuous map must be connected, f cannot be continuous. By Proposition 2.4, f cannot be smooth.

**Problem 2-2(Proof of Proposition 2.12).** Suppose  $M_1, \dots, M_k$  and N are smooth manifolds with or without boundary, such that at most one of  $M_1, \dots, M_k$  has nonempty boundary. For each i, let  $\pi_i : M_1 \times \dots \times M_k \to M_i$  denote the projection onto the  $M_i$  factor. A map  $F: N \to M_1 \times \dots \times M_k$  is smooth if and only if each of the component maps  $F_i = \pi_i \circ F: N \to M_i$  is smooth.

*Proof.* Let  $A_{M_1}, \dots, A_{M_k}, A_N$  be the smooth structures of  $M_1, \dots, M_k, N$ . Let  $d_1, \dots, d_k$  denote the dimensions of  $M_1, \dots, M_n$ , respectively. Let  $d = \sum d_i$ .

First, suppose that F is smooth. By (2.11(Proof of Proposition 2.10)), the composition of smooth maps is smooth. Thus it suffices to show that  $\pi_i: M_1 \times \cdots \times M_k \to M_i$  is smooth for each i. We show that  $\pi_1$  is smooth and the other cases can be shown similarly.

Let  $(x_1, \dots, x_k) \in M_1 \times \dots \times M_k$ . Then for each i, there exist  $(U_i, \phi_i) \in \mathcal{A}_{M_i}$  and  $(V_i, \psi_i) \in \mathcal{A}_{M_i}$  such that  $x_i \in U_i$  and  $\phi_i(U_i) \subset V_i$ . Then we have  $(\phi_1 \times \dots \times \phi_k)(U_1 \times \dots \times U_k) \subset V_1 \times \dots \times V_k$  and the composition  $\phi_i \circ \pi_1 \circ (\phi_1 \times \dots \times \phi_k)^{-1}$  is the projection of the first  $d_1$  coordinates from  $\mathbb{R}^n$  onto  $\mathbb{R}^{d_1}$ . Therefore, it is clearly smooth, so  $\pi_1$  is smooth.

Suppose each  $F_i = \pi_i \circ F : N \to M_i$  is smooth. Let  $p \in N$ . Then for each i, there exist  $(U_i, \phi_i) \in \mathcal{A}_N$  and  $(V_i, \psi_i) \in \mathcal{A}_{M_i}$  such that  $p \in U_i, F_i(U_i) \subset V_i$  and  $\psi_k \circ F_i \circ \phi_i^{-1}$ . Let  $U = U_1 \cap \cdots \cap U_k$ . U is a neighborhood of p and the restriction of  $\phi_1$  to U is a homeomorphism. Then we claim that  $(\phi_1, U) \in \mathcal{A}_N$  and  $(\psi_1 \times \cdots \times \psi_k, V_1 \times \cdots \times V_k) \in \mathcal{A}_{M_1 \times \cdots \times M_k}$  are charts that satisfy the necessary properties.

- $F(U) \subset V_1 \times \cdots \times V_k$ .
- For each i,  $\psi_i \circ F_i \circ \phi_1^{-1} = (\psi_i \circ F_i \circ \phi_i^{-1}) \circ (\phi_i \circ \phi_1^{-1}) : \phi_1(U) \to \psi_i(V_i)$  is smooth because the composition of two smooth maps is smooth. Thus  $(\psi_1 \circ F_1 \circ \phi_1^{-1}) \times \cdots \times (\psi_k \circ F_k \circ \phi_1^{-1}) : \phi_1(U) \to \psi_1(V_1) \times \cdots \times \psi_k(V_k)$  is smooth. Moreover,  $(\psi_1 \times \cdots \times \psi_k) \circ F \circ \phi_1^{-1} = (\psi_1 \circ F_1 \circ \phi_1^{-1}) \times \cdots \times (\psi_k \circ F_k \circ \phi_1^{-1})$ .

Therefore, F is smooth.

**Problem 2-3.** For each of the following maps between spheres, compute sufficiently many coordinate representations to prove that it is smooth.

- (a)  $p_n: S^1 \to S^1$  is the nth power map for  $n \in \mathbb{Z}$ , given in complex notation by  $p_n(z) = z^n$ .
- (b)  $\alpha: S^n \to S^n$  is the antipodal map  $\alpha(x) = -x$ .
- (c)  $F: S^3 \to S^2$  is given by  $F(w, z) = (z\overline{w} + w\overline{z}, iw\overline{z} iz\overline{w}, z\overline{z} w\overline{w})$  where we think of  $S^3$  as the subset  $\{(w, z) : |w|^2 + |z|^2 = 1\}$  of  $\mathbb{C}^2$ .

Proof.

- (a) Example 1.31 shows the existence of a smooth structure of  $S^1$  and let  $\mathcal{A}$  denote it. Let  $p \in S^1$ . Then there exist  $(U_i^{\pm}, \phi_i^{\pm}), (U_j^{\pm}, \phi_j^{\pm}) \in \mathcal{A}$  around  $p, p_n(p)$ , respectively. Then the composition  $\phi_j^{\pm} \circ f \circ (\phi_i^{\pm})^{-1}$  is equal to one of  $\cos(n(\arccos(x))), \sin(n(\arcsin(x))), \cos(n(\arcsin(x))), \sin(n(\arccos(x)))$ , all of which are clearly smooth. By Proposition 2.5(a),  $p_n$  is smooth.
- (b) Example 1.31 shows the existence of a smooth structure of  $S^n$  and let  $\mathcal{A}$  denote it. Let  $p \in S^1$ . Then there exists a chart  $(U_i^{\pm}, \phi_i^{\pm})$  in  $\mathcal{A}$  around p. Then  $(U_i^{\mp}, \phi_i^{\mp})$  is a chart containing  $\alpha(p)$  with  $\alpha(U_i^{\pm}) \subset U_i^{\mp}$ . Then  $\phi_i^{\mp} \circ \alpha \circ \phi_i^{\pm}$  is the map  $x \mapsto -x$ , which is clearly smooth.

(c) Let z = a + bi, w = c + di.  $z\overline{w} = ac + bd + i(bc - ad)$  and  $w\overline{z} = (ac + bd) - i(bc - ad)$ . Then  $z\overline{w} + w\overline{z} = 2(ac + bd) = 2\operatorname{Re}(z\overline{w})$  and  $i(w\overline{z} - z\overline{w}) = 2\operatorname{Im}(z\overline{w})$ .

$$(2\operatorname{Re}(z\overline{w}))^{2} + (2\operatorname{Im}(z\overline{w}))^{2} + (|z|^{2} - |w|^{2})^{2} = 4|z\overline{w}|^{2} + (|z|^{2} - |w|^{2})^{2}$$

$$= 4|z|^{2}|\overline{w}|^{2} + (|z|^{2} - |w|^{2})^{2}$$

$$= (|z|^{2} + |w|^{2})^{2}$$

$$= 1$$

Therefore, F indeed maps  $S^3$  into  $S^2$ . Moreover, this map is continuous. Let  $(z=a+bi, w=c+di) \in S^3$  be given. Suppose that  $(U_4^+, \phi_4^+)$  and  $(V_3^+, \psi_3^+)$  are charts containing (z, w) and F(z, w). Then  $\psi_3^+ \circ F \circ \phi_4^+ : (a, b, c) \mapsto (2u, 2v)$  where  $u + iv = (a + bi)(c - \sqrt{1 - a^2 - b^2 - c^2}i)$  which is a smooth map from  $\phi_4^+(U_4^+) \subset \mathbb{R}^3$  into  $\mathbb{R}^2$ . Other cases are similar, and thus F is smooth by Proposition 2.5(b).

**Problem 2-5.** Let  $\mathbb{R}$  be the real line with its standard smooth structure, and let  $\tilde{R}$  denote the same topological manifold with the smooth structure defined in Example 1.23. Let  $f: \mathbb{R} \to \mathbb{R}$  be a function that is smooth in the usual sense.

- (a) Show that f is also smooth as a map from  $\mathbb{R}$  to  $\mathbb{R}$ .
- (b) Show that f is smooth as a map from  $\mathbb{R}$  to  $\mathbb{R}$  if and only if  $f^{(n)}(0) = 0$  whenever n is not an integral multiple of 3.

Proof.

- (a) The " $\psi \circ f \circ \phi^{-1}$ " is simply  $f^3$ , which is a smooth map from  $\mathbb{R}$  to  $\mathbb{R}$ . Thus  $f: \mathbb{R} \to \mathbb{R}$  is smooth.
- (b) Solve this!

**Problem 2-6.** Let  $P: \mathbb{R}^{n+1} \setminus \{0\} \to \mathbb{R}^{k+1} \setminus \{0\}$  be a smooth function, and suppose that for some  $d \in \mathbb{Z}$ ,  $P(\lambda x) = \lambda^d P(x)$  for all  $\lambda \in \mathbb{R} \setminus \{0\}$  and  $x \in \mathbb{R}^{n+1} \setminus \{0\}$ . Show that the map  $\tilde{P}: \mathbb{RP}^n \to \mathbb{RP}^k$  defined by  $\tilde{P}([x]) = [P(x)]$  is well defined and smooth.

*Proof.* Let  $P_1, \dots, P_{k+1}$  denote the component functions of P.

Suppose  $[x_1 : \cdots : x_{n+1}] = [y_1 : \cdots : y_{n+1}]$ . Then there exists  $\lambda \neq 0$  such that  $(y_1, \dots, y_{n+1}) = (\lambda x_1, \dots, \lambda x_{n+1})$ .  $P(y_1, \dots, y_{n+1}) = P(\lambda x_1, \dots, \lambda x_{n+1}) = \lambda^d P(x_1, \dots, x_{n+1})$ . Since  $\lambda^d \neq 0$ ,  $[P(y_1, \dots, y_{n+1})] = [P(x_1, \dots, x_{n+1})]$ . Therefore,  $\tilde{P}$  is well-defined.

Let  $\tilde{p}=[p_1:\cdots:p_{n+1}]\in\mathbb{RP}^n$  be given. Without loss of generality, assume  $p_{n+1}\neq 0$ . Consider the chart  $(U,\psi_{n+1})$  with  $U=\{[x_1:\cdots:x_{n+1}]\mid x_{n+1}\neq 0\}$ . Let  $q_i=P_i(p_1,\cdots,p_{n+1})$ . Without loss of generality, assume  $q_{k+1}\neq 0$ . Then  $\tilde{P}(\tilde{p})$  is contained in  $V=\{[y_1:\cdots:y_{k+1}]\mid y_{k+1}\neq 0\}$ . Since P is smooth, there exists  $0<\delta<|x_{n+1}|$  such that  $|(x_1,\cdots,x_{n+1})-(p_1,\cdots,p_{n+1})|<\delta$  implies  $P_{k+1}(x_1,\cdots,x_{n+1})\neq 0$ . Then  $[p_1:\cdots:p_{n+1}]\in\pi(B(p_1,\cdots,p_{n+1}))\subset U\cap F^{-1}(V)$ . Therefore,  $U\cap F^{-1}(V)$  is open in  $\mathbb{RP}^n$ .

Finally the composition map  $\psi_{k+1} \cdot \tilde{P} \cdot \phi_{n+1}^{-1}$  sends  $(x_1/x_{n+1}, \cdots, x_n/x_{n+1})$  to  $(y_1/y_{k+1}, \cdots, y_k/y_{k+1})$  where  $y_i = P_i(x_1, \cdots, x_{n+1})$ . In other words,  $(x_1, \cdots, x_n) \mapsto (y_1/y_{k+1}, \cdots, y_k/y_{k+1})$  where  $y_i = P_i(x_1, \cdots, x_n, 1)$ . Since each  $P_i$  is smooth, this map must be smooth as well. By (2.7(Prove Proposition 2.5)),  $\tilde{P}$  is smooth.  $\square$ 

**Problem 2-7.** Let M be a nonempty smooth n-manifold with or without boundary, and suppose  $n \geq 1$ . Show that the vector space  $C^{\infty}(M)$  is infinite-dimensional.

Proof. Let  $k \in \mathbb{N}$  be given. Let  $p \in M$  be chosen arbitrarily. Let  $(U, \phi)$  be a smooth chart containing p. Then  $\hat{U} = \phi(U)$  is an open subset of  $\mathbb{R}^n$  or  $\mathbb{H}^n$ . In each case, we can pick k distinct points  $x_1, \dots, x_k \in \hat{U}$  because  $\hat{U}$  is a nonempty open subset and  $n \geq 1$ . Since  $\hat{U}$  is open, there exist open  $U_1, \dots, U_k$  such that  $x_i \in U_i \subset \hat{U}$  and  $U_i \cap U_j$  whenever  $i \neq j$ . Moreover,  $\{x_i\}$  is a closed subset. By Proposition 2.25, we obtain k bump functions  $f_i$  for  $\{x_i\}$  supported in  $U_i$ . Extend each  $f_i$  by setting  $f_i(q) = 0$  for any  $q \notin U$ . Then each  $f_i$  lives in  $C^{\infty}(M)$ . Clearly,  $\sum c_i f_i = 0$  implies  $c_i = 0$ , so  $\{f_1, \dots, f_k\}$  is linearly independent. Therefore,  $C^{\infty}(M)$  is infinite-dimensional.

**Problem 2-14.** Suppose A and B are disjoint closed subsets of a smooth manifold M. Show that there exists  $f \in C^{\infty}(M)$  such that  $0 \le f(x) \le 1$  for all  $x \in M$ ,  $f^{-1}(0) = A$  and  $f^{-1}(1) = B$ .

*Proof.* By Theorem 2.29, there exist  $\alpha, \beta \in C^{\infty}(M)$  such that  $\alpha^{-1}(0) = A$  and  $\beta^{-1}(0) = B$ . Then  $f(x) = \alpha(x)/(\alpha(x) + \beta(x))$  is a desired map.

# 3. Chapter 3: Tangent Vectors

#### 3.1. Exercises.

Proposition 3.2. Let  $a \in \mathbb{R}^n$ .

(a) For each geometric tangent vector  $v_a \in \mathbb{R}^n$ , the map  $D_v|_a : C^{\infty}(\mathbb{R}^n) \to \mathbb{R}$  defined by

$$D_v|_a f = D_v f(a) = \frac{d}{dt}\Big|_{t=0} f(a+tv)$$

is a derivation at a.

(b) The map  $v_a \mapsto D_v|_a$  is an isomorphism from  $\mathbb{R}^n_a$  onto  $T_a\mathbb{R}^n$ .

Proof.

- (a)  $D_v|_a$  is linear because  $D_v|_a(f+cg) = D_v(f+cg)(a) = D_v(f)(a) + cD_vg(a) = D_v|_a(f) + cD_v|_a(g)$  because directional derivatives are linear. Moreover, the product rule is satisfied because directional derivatives satisfy that. Therefore,  $D_v|_a$  is a linear map that satisfies directional derivatives, so it is a derivation.
- (b) Let  $\phi: \mathbb{R}^n_a \to T_a \mathbb{R}^n$  be defined such that  $v_a \mapsto D_v|_a$ . We first claim that  $\phi$  is linear.

$$\phi(v_a + cw_a)(f) = \phi((v + cw)_a)(f)$$

$$= D_{v+cw}f(a)$$

$$= D_vf(a) + cD_wf(a)$$

$$= D_v|_a(f) + cD_w|_a(f)$$

$$= \phi(v_a)(f) + c\phi(w_a)(f)$$

$$= (\phi(v_a) + c\phi(w_a))(f).$$

Next, we claim that  $\ker(\phi) = 0$ . Let  $v_a \in \ker(\phi) \subset \mathbb{R}^n_a$ . Let  $v_1, \dots, v_n \in \mathbb{R}^n$  be chosen such that  $v_a = \sum_{i=1}^n v_i e_i|_a$ . For each j, let  $x^j : \mathbb{R}^n \to \mathbb{R}$  denote the projection map of the jth coordinate. Then  $0 = D_v|_a(x^j) = \frac{d}{dt}|_{t=0}x^j(a+tv) = v_j$  for each j. Therefore,  $v_1 = \dots = v_n = 0$ , so  $\ker(\phi) = 0$ . Since  $\phi$  is linear,  $\phi$  must be injective.

Lastly, we claim that  $\phi$  is surjective. Let  $w \in T_a \mathbb{R}^n$  be given. For each j, let  $v_j = w(x^j)$ . Let  $v = (v_1, \dots, v_n)$ . We claim that  $\phi(v_a) = w$ . Let  $f \in C^{\infty}(\mathbb{R}^n)$ . By Theorem C.15, we can write

$$f(x) = f(a) + \sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}}(a)(x^{i} - a^{i}) + \sum_{i,j=1}^{n} (x^{i} - a^{i})(x^{j} - a^{j}) \int_{0,1} F(t)dt$$

where F(t) is some function. Since  $(x^i-a^i)$  and  $(x^j-a^j)\int_{0,1}F(t)dt$  vanish at x=a,  $w((x^i-a^i)(x^j-a^j)\int_{0,1}F(t)dt)=0$  for any i,j. Therefore,

$$w(f) = w(f(a)) + \sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}}(a)(w(x^{i}) - w(a^{i}))$$

$$= \sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}}(a)w(x^{i})$$

$$= \sum_{i=1}^{n} \frac{\partial f}{\partial x^{i}}(a)v_{i}$$

$$= \phi(v_{a})(f)$$

which proves that  $\phi$  is surjective.

**Exercise 3.5(Proof of Lemma 3.4).** Suppose M is a smooth manifold with or without boundary,  $p \in M, v \in T_pM$ , and  $f, g \in C^{\infty}(M)$ .

- (a) If f is a constant function, then vf = 0.
- (b) If f(p) = g(p) = 0, then v(fg) = 0.

*Proof.* This is similar to Lemma 3.1.

- (a) Let h be the constant function that always takes the value 1. Then  $v(h) = v(h^2) = h(p)v(h) + h(p)v(h) = 2v(h)$ , so v(h) = 0. Since f(p) = ch(p) for some  $c \in \mathbb{R}$  and v is linear, this implies 0 = cv(h) = v(ch) = v(f).
- (b) v(fg) = f(p)vg + g(p)vf = 0 + 0 = 0.

**Exercise 3.7(Proof of Proposition 3.6).** Let M, N, and P be smooth manifolds with or without boundary, let  $F: M \to N$  and  $G: N \to P$  be smooth maps, and let  $p \in M$ .

- (a)  $dF_p: T_pM \to T_{F(p)}N$  is linear.
- (b)  $d(G \circ F)_p = dG_{F(p)} \circ dF_p : T_pM \to T_{G \circ F(p)}P.$
- (c)  $d(\operatorname{Id}_M)_p = \operatorname{Id}_{T_pM} : T_pM \to T_pM$ .
- (d) If F is a diffeomorphism, then  $dF_p: T_pM \to T_{F(p)}N$  is an isomorphism, and  $(dF_p)^{-1} = d(F^{-1})_{F(p)}$ .

Proof. (a)  $\forall v, w \in T_p M, \forall c \in \mathbb{R}, \forall f \in C^{\infty}(N),$ 

$$\begin{split} dF_p(cv+w)(f) &= (cv+w)(f\circ F) \\ &= (cv)(f\circ F) + w(f\circ F) \\ &= c(v(f\circ F)) + w(f\circ F) \\ &= c(dF_p(v)(f)) + dF_p(w)(f) \\ &= (cdF_p(v))(f) + dF_p(w)(f) \\ &= (cdF_p(v) + dF_p(w))(f). \end{split}$$

Therefore,  $dF_p(cv + w) = cdF_p(v) + dF_p(w)$ .

(b)  $\forall v \in T_p M, f \in C^{\infty}(P),$ 

$$d(G \circ F)_p(v)(f) = v(f \circ (G \circ F))$$

$$= v((f \circ G) \circ F)$$

$$= (dF_p(v))(f \circ G)$$

$$= (dG_{F(p)}(dF_p(v)))(f)$$

$$= ((dG_{F(p)} \circ dF_p)(v))(f)$$

Therefore,  $d(G \circ F)_p = dG_{F(p)} \circ dF_p$ .

(c)  $\forall v \in T_p(M), \forall f \in C^{\infty}(M),$ 

$$d(\mathrm{Id}_M)_p(v)(f) = v(f \circ \mathrm{Id}_M)$$
$$= v(f).$$

Therefore,  $d(\mathrm{Id}_M)_p(v) = v$ , so  $d(\mathrm{Id}_M)_p = \mathrm{Id}_{T_pM}$ .

(d)  $F^{-1}$  exists and it is a smooth map since F is a diffeomorphism. By combining (b) and (c), we obtain  $dF_p$  and  $dF_{F(p)}^{-1}$  are the inverse of each other. Therefore,  $dF_p$  is an isomorphism.

**Proposition 3.10.** If M is an n-dimensional smooth manifold, then for each  $p \in M$ , the tangent space  $T_pM$  is an n-dimensional vector space.

*Proof.* Let  $\mathcal{A}$  denote the smooth structure of M and let  $p \in M$  be given. Choose  $(U, \phi) \in \mathcal{A}$  such that  $p \in U$ . Then

$$T_p M \stackrel{di_p}{\cong} T_p U \stackrel{d\phi_p}{\cong} T_{\phi(p)} \hat{U} \stackrel{di_{\phi(p)}}{\cong} T_{\phi(p)} \mathbb{R}^n$$

where  $di_p$  is induced by the inclusion map  $i: U \to M$  and  $di_{\phi(p)}$  is induced by the inclusion map  $: \hat{U} \to \mathbb{R}^n$ .  $di_p, d\phi_p, di_{\phi(p)}$  are all isomorphisms by (3.7(Proof of Proposition 3.6)(d)) and Proposition 3.9. Therefore,  $\dim(T_pM) = n$ .

**Proposition 3.15.** Let M be a smooth n-manifold with or without boundary, and let  $p \in M$ . Then  $T_pM$  is an n-dimensional vector space, and for any smooth chart  $(U,(x^i))$  containing p, the coordinate vectors  $\partial/\partial x^1|_p, \dots, \partial/\partial x^n|_p$  form a basis for  $T_pM$ .

*Proof.* By Proposition 3.12,  $T_pM$  is an n-dimensional vector space. By Corollary 3.3, the  $\partial/\partial x^i|_{\phi(p)}$  form a basis for  $T_{\phi(p)}\mathbb{R}^n$ . By Proposition 3.6(d),  $d\phi_p:T_pM\to T_{\phi(p)}\mathbb{R}^n$  is an isomorphism. Since  $d\phi_p$  is an isomorphism between vector spaces,  $d\phi_p$  sends a basis to a basis. In other words, the  $\partial/\partial x^i|_p = (d\phi_p)^{-1}(\partial/\partial x^i|_{\phi(p)})$  form a basis.

**Remark.** The discussion on PP.61-62 shows the connection between differentials and Jacobian matrices. Let  $F: \mathbb{R}^n \to \mathbb{R}^m$  be a smooth map and let  $p \in \mathbb{R}^n$  be given.

$$(3.1) dF_p(\frac{\partial}{\partial x^i}\Big|_p)(f) = \frac{\partial}{\partial x^i}\Big|_p(f \circ F) (definition of d)$$

$$= \frac{\partial (f \circ F)}{\partial x^{i}}(p) \qquad (Just \ a \ partial \ derivative \ of \ f \circ F)$$

$$= \sum_{i=1}^{m} \frac{\partial f}{\partial y^{j}}(F(p)) \frac{\partial F^{j}}{\partial x^{i}}(p)$$

(3.4) 
$$= \sum_{j=1}^{m} \frac{\partial F^{j}}{\partial x^{i}}(p) \frac{\partial f}{\partial y^{j}}(F(p))$$
 (Multiplication is commutative in  $\mathbb{R}$ )

$$= \sum_{j=1}^{m} \frac{\partial F^{j}}{\partial x^{i}}(p) \frac{\partial}{\partial y^{j}} \Big|_{F(p)}(f).$$

Therefore, we obtain that  $dF_p(\frac{\partial}{\partial x^i}|_p) = \sum_{j=1}^m \frac{\partial F^j}{\partial x^i}(p) \frac{\partial}{\partial y^j}|_{F(p)}$ .  $\{\partial/\partial x^i\}$  and  $\{\partial/\partial y^j\}$  form bases for  $T_p\mathbb{R}^n$  and  $T_{F(p)}\mathbb{R}^m$ , respectively, so it makes sense to put  $dF_p$  is a matrix form. Then we obtain

$$\begin{bmatrix} \frac{\partial F^1}{\partial x^1}(p) & \cdots & \frac{\partial F^1}{\partial x^n}(p) \\ \vdots & \ddots & \vdots \\ \frac{\partial F^m}{\partial x^1}(p) & \cdots & \frac{\partial F^m}{\partial x^n}(p) \end{bmatrix}$$

which is identical to the Jacobian matrix of F at p. Two things to note:

- It makes sense to discuss the Jacobian matrix of F because F is a map from  $\mathbb{R}^m$  to  $\mathbb{R}^n$ .
- The same calculation applies if  $F: U \to V$  where U, V are open subsets of  $\mathbb{R}^n, \mathbb{R}^m$  or where U, V are open subsets of  $\mathbb{H}^n, \mathbb{H}^m$ .

We now consider a more general case when  $F: M \to N$  is a smooth map between two smooth manifolds with or without boundary. Let  $p \in M$  be given. Let  $(U, \phi), (V, \psi)$  be smooth charts of M, N that contain p, F(p), respectively. Let  $\hat{F} = \psi \circ F \circ \phi^{-1} : \phi(U \cap F^{-1}(V)) \to \psi(V)$  and  $\hat{p} = \phi(p)$ . Then we obtain the following commutative diagram:

$$\begin{array}{ccc} U\cap F^{-1}(V) & \stackrel{F}{\longrightarrow} & F \\ & & \downarrow^{\phi} & & \downarrow^{\psi} \\ \phi(U\cap F^{-1}(V)) & \stackrel{\hat{F}}{\longrightarrow} & \hat{V} \end{array}$$

We compute

$$\begin{split} dF_p(\frac{\partial}{\partial x^i}\Big|_p) &= dF_p(d(\phi^{-1})_{\hat{p}}(\frac{\partial}{\partial x^i}\Big|_{\hat{p}})) & (Definition\ of\ a\ coordinate\ vector) \\ &= (dF_p \circ d(\phi^{-1})_{\hat{p}})(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}) \\ &= (d(F \circ \phi^{-1})_{\hat{p}})(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}) & (3.7(Proof\ of\ Prop\ osition 3.6)) \\ &= d(\psi^{-1} \circ \hat{F})_{\hat{p}}(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}) & (See\ the\ diagram\ above) \\ &= (d(\psi^{-1})_{\hat{F}(\hat{p})} \circ d\hat{F}_{\hat{p}})(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}) & (3.7(Proof\ of\ Prop\ osition 3.6)) \\ &= d(\psi^{-1})_{\hat{F}(\hat{p})}(d\hat{F}_{\hat{p}}(\frac{\partial}{\partial x^i}\Big|_{\hat{p}})) & (Discussion\ above) \\ &= d(\psi^{-1})_{\hat{F}(\hat{p})}(\sum_{j=1}^m \frac{\partial \hat{F}^j}{\partial x^i}(\hat{p})\frac{\partial}{\partial y^j}\Big|_{\hat{F}(\hat{p})}) & (Discussion\ above) \\ &= \sum_{j=1}^m \frac{\partial \hat{F}^j}{\partial x^i}(\hat{p})d(\psi^{-1})_{\psi(F(p))}(\frac{\partial}{\partial y^j}\Big|_{\psi(F(p))}) & (Diagram\ above) \\ &= \sum_{i=1}^m \frac{\partial \hat{F}^j}{\partial x^i}(\hat{p})\frac{\partial}{\partial y^j}\Big|_{F(p)} & (Definition\ of\ a\ coordinate\ vector). \end{split}$$

Therefore, even in this general case,  $dF_p$  is represented in coordinate bases by the Jacobian matrix of  $\hat{F}$ .

**Remark.** The notation on P.63-64 is not easy to understand.

Let M be an n-dimensional smooth manifold. Let  $(U, \phi = (x^i)), (V, \psi = (\tilde{x}^i))$  be two smooth charts on M and  $p \in U \cap V$ . The textbook denotes the transition map  $\psi \circ \phi^{-1} : \phi(U \cap V) \to \psi(U \cap V)$  by

$$\psi \circ \phi^{-1}(x) = (\tilde{x}^1(x), \cdots, \tilde{x}^n(x)).$$

What (I think) this really means is

$$(\psi \circ \phi^{-1})(x^1(p), \cdots, x^n(p)) = (\tilde{x}^1(p), \cdots, \tilde{x}^n(p))$$

for each  $p \in U \cap V$ . The idea is that  $\phi = (x^i)$  is a diffeomorphism, so the textbook decides to denote each point in  $\phi(U \cap V)$  by x because every point in  $\phi(U \cap V)$  can be denoted by  $(x^1(p), \dots, x^n(p))$  for a unique  $p \in U \cap V$ .

Moreover, the second part of this discussion (after "By (3.9), the differential  $d(\psi \circ \phi^{-1})_{\phi(p)}$  can be written") is even more confusing because:

- The textbook simply uses  $x^i$  and  $\tilde{x}^i$  to represent the coordinates of  $\hat{U}$  and  $\hat{V}$  instead of the coordinate functions of  $\phi$  and  $\psi$ .
- $\hat{U}$  and  $\hat{V}$  both live in  $\mathbb{R}^n$ , so it might seem unnecessary to use both  $x^i$  and  $\tilde{x}^i$ . It is actually necessary because we want to use  $\partial/\partial x^i$  to talk about the coordinate vectors induced by  $\phi$  and  $\partial/\partial \tilde{x}^i$  to talk about the coordinate vectors induced by  $\psi$ .

Finally, (3.12) in the textbook can be derived as following:

$$v = \sum_{i=1}^{n} v^{i} \frac{\partial}{\partial x^{i}} \Big|_{p}$$

$$= \sum_{i=1}^{n} v^{i} \left( \sum_{j=1}^{n} \frac{\partial \tilde{x}^{j}}{\partial x^{i}} (\hat{p}) \frac{\partial}{\partial \tilde{x}^{j}} \Big|_{p} \right) \qquad ((3.11) \text{ in the textbook})$$

$$= \sum_{i=1}^{n} \left( \sum_{j=1}^{n} v^{i} \frac{\partial \tilde{x}^{j}}{\partial x^{i}} (\hat{p}) \frac{\partial}{\partial \tilde{x}^{j}} \Big|_{p} \right)$$

$$= \sum_{i=1}^{n} \left[ \sum_{j=1}^{n} v^{i} \frac{\partial \tilde{x}^{j}}{\partial x^{i}} (\hat{p}) \right] \frac{\partial}{\partial \tilde{x}^{j}} \Big|_{p}.$$

**Exercise 3.17.** Let (x, y) denote the standard coordinates on  $\mathbb{R}^2$ . Verify that  $(\tilde{x}, \tilde{y})$  are global smooth coordinates on  $\mathbb{R}^2$ , where

$$\tilde{x} = x, \quad \tilde{y} = y + x^3.$$

Let p be the point  $(1,0) \in \mathbb{R}^2$  (in standard coordinates), and show that

$$\frac{\partial}{\partial x}\Big|_p \neq \frac{\partial}{\partial \tilde{x}}\Big|_p,$$

even though the coordinate function x and  $\tilde{x}$  are identically equal.

*Proof.* The map  $(x,y) \mapsto (x,y+x^3)$  is a smooth automorphism on  $\mathbb{R}^2$ .

$$\begin{split} \frac{\partial}{\partial x}\Big|_{p} &= \frac{\partial \tilde{x}}{\partial x}(1,0)\frac{\partial}{\partial \tilde{x}}\Big|_{p} + \frac{\partial \tilde{y}}{\partial x}(1,0)\frac{\partial}{\partial \tilde{y}}\Big|_{p} \\ &= \frac{\partial}{\partial \tilde{x}}\Big|_{p} + 3\frac{\partial}{\partial \tilde{y}}\Big|_{p} \\ &\neq \frac{\partial}{\partial \tilde{x}}\Big|_{p}. \end{split} \tag{(3.11) in the textbook)}$$

**Exercise 3.19.** Suppose M is a smooth manifold with boundary. Show that TM has a natural topology and smooth structure making it into a smooth manifold with boundary, such that if  $(U,(x^i))$  is any smooth boundary chart for M, then rearranging the coordinates in the natural chart  $(\pi^{-1}(U),(x^i,v^i))$  for TM yields a boundary chart  $(\pi^{-1}(U),(v^i,x^i))$ .

*Proof.* The proof is similar to that of Proposition 3.18. We begin by defining the maps that will become our smooth charts. Given any smooth (possibly boundary) chart  $(U, \phi)$  for M, note that  $\pi^{-1}(U) \subset TM$  is the set of all tangent vectors to M at all points of U. Let  $(x^1, \dots, x^n)$  denote the coordinate functions of  $\phi$ , and define a map  $\tilde{\phi}$  that maps  $\pi^{-1}(U)$  into  $\mathbb{H}^{2n}$  or  $\mathbb{R}^{2n}$  by

$$\tilde{\phi}(v^i \frac{\partial}{\partial x^i}\Big|_p) = (v^1, \cdots, v^n, x^1(p), \cdots, x^n(p)).$$

In case  $(U, \phi)$  is a boundary chart,  $\tilde{(}\phi)$  indeed maps  $\pi^{-1}(U)$  into  $\mathbb{H}^{2n}$  because  $x^n(p) \geq 0$ . Its image set is  $\mathbb{R}^n \times \phi(U)$ , which is an open subset of  $\mathbb{R}^{2n}$  or  $\mathbb{H}^{2n}$ . Now suppose we are given two smooth charts  $(U, \phi)$  and  $(V, \psi)$  for M, and let  $(\pi^{-1}(U), \tilde{\phi}), (\pi^{-1}(V), \tilde{\psi})$  be the corresponding charts on TM. The sets

$$\tilde{\phi}(\pi^{-1}(U) \cap \pi^{-1}(V)) = \mathbb{R}^n \times \phi(U \cap V)$$
 and 
$$\tilde{\psi}(\pi^{-1}(U) \cap \pi^{-1}(V)) = \mathbb{R}^n \times \psi(U \cap V)$$

are open in  $\mathbb{R}^{2n}$  or  $\mathbb{H}^{2n}$ , and the transition map  $\tilde{\psi} \circ \tilde{\phi}$  can be written explicitly using (3.1) as

$$(\tilde{\psi} \circ \tilde{\phi}^{-1})(x^1, \dots, x^n, v^1, \dots, v^n)$$

$$= (\frac{\partial \tilde{x}^1}{\partial x^j}(x)v^j, \dots, \frac{\partial \tilde{x}^n}{\partial x^j}(x)v^j, \tilde{x}^1(x), \dots, \tilde{x}^n(x)).$$

The rest of the proof is identical to that of Proposition 3.18.

**Proposition 3.21.** If  $F: M \to N$  is a smooth map, then its global differential  $dF: TM \to TN$  is a smooth map.

Proof. Let  $(p_0, v_0) \in TM$  be given. It suffices to show that F is smooth in an neighborhood around  $(p_0, v_0)$ . Let  $(U, \phi), (V, \psi)$  be given such that  $p_0 \in U, F(U) \subset V$  and  $F(p_0) \in V$ . The set  $\pi^{-1}(U)$  is open in TM because that is how we give TM a topology in Proposition 3.18. Moreover,  $\pi^{-1}(U)$  is a neighborhood of  $(p_0, v_0)$  in TM. We will consider the charts  $(\pi^{-1}, \tilde{\phi})$  and  $(\pi^{-1}(V), \tilde{\psi})$  as defined in Proposition 3.18. Let  $(x^1, \dots, x^m, v^1, \dots, v^m) \in \tilde{\phi}(\pi^{-1}(U))$ . Let  $x = (x^1, \dots, x^m)$  and  $y = (x^1, \dots, x^m)$ . Then

$$dF_p(\frac{\partial}{\partial x^i}\Big|_p) = \frac{\partial F^j}{\partial x^i}(p)\frac{\partial}{\partial y^j}\Big|_{F(p)}$$

by (3.9) in the textbook. Then

$$(\tilde{\psi}\circ dF\circ \tilde{\phi}^{-1})(x^1,\cdots,x^m,v^1,\cdots,v^m)=((\psi^1\circ F\circ \phi^{-1})(x),\cdots,(\psi^n\circ F\circ \phi^{-1})(x),\frac{\partial F^1}{\partial x^i}(p)v^i,\cdots,\frac{\partial F^n}{\partial x^i}(p)v^i)$$

Since each component function is smooth,  $\tilde{\psi} \circ dF \circ \tilde{\phi}^{-1}$  is smooth. Therefore, dF is a smooth map from TM to TN

**Proposition 3.23.** Suppose M is a smooth manifold with or without boundary and  $p \in M$ . Every  $v \in T_pM$  is the velocity of some smooth curve in M.

Proof. First, suppose that  $p \in \text{Int } M$ . Let  $(U, \phi)$  be a smooth coordinate chart centered at p, and write  $v = v^i \partial/\partial x^i|_p$  in terms of the coordinate basis. Without loss of generality,  $\phi(p) = 0 \in \mathbb{R}^n$ . Now, define  $\hat{\gamma} : (-\epsilon, \epsilon) \to \hat{U}$  by  $\hat{\gamma}(t) = (tv_1, \dots, tv_n)$  for sufficiently small  $\epsilon > 0$ . Let  $\gamma : (-\epsilon, \epsilon) \to U$  be defined by  $\gamma = \phi^{-1} \circ \hat{\gamma}$ . Then  $\gamma$  is actually a smooth map from a 1-manifold  $(-\epsilon, \epsilon)$  to an n-manifold M (with or without boundary). We will use the formula derived in (3.1) and obtain

$$\gamma'(0) = d\gamma \left(\frac{d}{dt}\Big|_{0}\right)$$

$$= \sum_{j=1}^{n} \frac{\partial \hat{\gamma}^{j}}{\partial t}(0) \frac{\partial}{\partial x^{j}}\Big|_{p}$$

$$= \sum_{j=1}^{n} v^{j} \frac{\partial}{\partial x^{j}}\Big|_{p}$$

$$= v.$$

If  $p \in \partial M$ , then we do the exact same thing as above except that the domain will be  $[0, \epsilon)$  if  $v_n > 0$  and  $(-\epsilon, 0]$  if  $v_n \leq 0$ .

**Proposition 3.24.** Let  $F: M \to N$  be a smooth map, and let  $\gamma: J \to M$  be a smooth curve. For any  $t_0 \in J$ , the velocity at  $t = t_0$  of the composite curve  $F \circ \gamma: J \to N$  is given by

$$(F \circ \gamma)'(t_0) = dF(\gamma'(t_0)).$$

Proof.

$$(F \circ \gamma)'(t_0) = d(F \circ \gamma)(\frac{d}{dt}\Big|_{t_0}) \qquad \text{(definition of the velocity)}$$

$$= (dF \circ d\gamma)(\frac{d}{dt}\Big|_{t_0}) \qquad \text{(Corollary 3.22(a))}$$

$$= dF(d\gamma(\frac{d}{dt}\Big|_{t_0}))$$

$$= dF(\gamma'(t_0)) \qquad \text{(definition of the velocity)}.$$

**Proposition 3.25.** Suppose  $F: M \to N$  is a smooth map,  $p \in M$ , and  $v \in T_pM$ . Then

$$dF_p(v) = (F \circ \gamma)'(0)$$

for any smooth curve  $\gamma: J \to M$  such that  $0 \in J, \gamma(0) = p$ , and  $\gamma'(0) = v$ .

*Proof.* This is a special case of (3.24) where  $t_0 = 0$ .

#### 3.2. Problems.

**Problem 3-1.** Suppose M and N are smooth manifolds with or without boundary, and  $F: M \to N$  is a smooth map. Show that  $dF_p: T_pM \to T_{F(p)}N$  is the zero map for each  $p \in M$  if and only if F is constant on each component of M.

Proof. Suppose  $dF_p: T_pM \to T_{F(p)}N$  is the zero map for each  $p \in M$ . It suffices to show that for every  $p \in M$ , there exists a neighborhood of p on which F is constant. Let  $p \in M$  and  $(U, \phi) \in \mathcal{A}_M, (V, \psi) \in \mathcal{A}_N$  be given such that  $p \in U$  and  $F(U) \subset V$ . Without loss of generality, we assume  $\hat{U} = \phi(U)$  is an open ball in  $\mathbb{R}^m$ . Then for any i, j and for any  $q \in \hat{U}$ ,

$$dF_{q}(\frac{\partial}{\partial x^{i}}|_{q})(\pi_{j} \circ \psi) = 0 \implies (\frac{\partial}{\partial x^{i}}|_{q})(\pi_{j} \circ \psi \circ F) = 0$$
$$\implies (\frac{\partial}{\partial x^{i}}|_{\phi(q)})(\pi_{j} \circ \psi \circ F \circ \phi^{-1}) = 0.$$

Fix j. Then every partial derivative of  $\pi_j \circ \psi \circ F \circ \phi^{-1}$  at every point in  $\hat{U}$  is 0. The intermediate value theorem implies that  $\pi_j \circ \psi \circ F \circ \phi^{-1}$  is constant on  $\hat{U}$  because  $\hat{U}$  is an open ball. In other words,  $(\pi_j \circ \psi \circ F \circ \phi^{-1})(\hat{U}) = \{y_j\}$  for some  $y_j \in \mathbb{R}$ . Since this is true for every j and  $\pi_j$  is the projection of the jth coordinate,  $(\psi \circ F \circ \phi^{-1})(\hat{U}) = \{y\}$  where  $y = (y_1, \dots, y_n)$ . Then  $(F \circ \phi^{-1})(\hat{U}) = F(U) = \psi^{-1}(y)$ . Since  $\psi$  is a homeomorphism, there exists exactly one point in  $\psi^{-1}(U)$ . In other words, F is constant on U. Therefore, F is constant on each path component.

Suppose F is constant on each component of M. Let  $p \in M$ . Choose a chart  $(U, \phi) \in \mathcal{A}_M$  such that  $p \in U$ . Then  $F \circ \phi^{-1}$  is constant in a neighborhood around  $\phi(p)$ . For any i,

$$dF_p(\frac{\partial}{\partial x^i}|_p)(f) = \frac{\partial}{\partial x^i}|_p(f \circ F)$$

$$= \frac{\partial}{\partial x^i}|_{\phi(p)}(f \circ F \circ \phi^{-1})$$

$$= 0$$

because  $f \circ F \circ \phi^{-1}$  is constant in a neighborhood around  $\phi(p)$ . By Proposition 3.15,  $\partial/\partial x^i|_p$  form a basis for  $T_pM$ . Since  $dF_p$  sends each basis element to 0,  $dF_p = 0$ .

**Problem 3-2(Proof of Proposition 3.14).** Let  $M_1, \dots, M_k$  be smooth manifolds, and for each j, let  $\pi_j: M_1 \times \dots \times M_k \to M_j$  be the projection onto the  $M_j$  factor. For any point  $p = (p_1, \dots, p_k) \in M_1 \times \dots \times M_k$ , the map

$$\alpha: T_p(M_1 \times \cdots \times M_k) \to T_{p_1}M_1 \oplus \cdots \oplus T_{p_k}M_k$$

defined by

$$\alpha(v) = (d(\pi_1)_p(v), \cdots, d(\pi_k)_p(v))$$

is an isomorphism. The same is true if one of the spaces  $M_i$  is a smooth manifold with boundary.

*Proof.* It suffices to show this for the case that k=2 because the results extend to arbitrary k by induction. Let  $\mathcal{A}_{M_1}, \mathcal{A}_{M_2}, \mathcal{A}_{M_1 \times M_2}$  be the smooth structures of  $M_1, M_2, M_1 \times M_2$ .

We first define a lot of notations.

- Let  $d_1, d_2$  denote the dimensions of  $M_1, M_2$  and let  $d = d_1 + d_2$  denote the dimension of  $M_1 \times M_2$ .
- Let  $p = (p_1, p_2) \in M_1 \times M_2$  be given. Choose  $(U, \phi = (x^i)) \in \mathcal{A}_{M_1}, (V, \psi = (y^i)) \in \mathcal{A}_{M_2}$  with  $p_1 \in U$  and  $p_2 \in V$ . Let  $q_1 = \phi(p_1), q_2 = \psi(p_2), q = q_1 \times q_2$ .
- $(U \times V, (z^i)) \in \mathcal{A}_{M_1 \times M_2}$  and  $(p_1, p_2) \in U \times V$  where  $(z^i) = \phi \times \psi$ . More specifically,  $z^i = x^i \circ \pi_1$  for  $1 \le i \le d_1$  and  $z^i = y^i \circ \pi_2$  for  $d_1 + 1 \le i \le d_1 + d_2$ .

Note that we use  $x^i, y^i, z^i, \pi_1$  to mean two different things in this solution:

- $x^i$  is either the ith coordinate function of  $\phi$  or the ith projection map  $\mathbb{R}^{d_1} \to \mathbb{R}$ .
- $y^i$  is either the ith coordinate function of  $\psi$  or the ith projection map  $\mathbb{R}^{d_2} \to \mathbb{R}$ .
- $z^i$  is either the *i*th coordinate function of  $\phi \times \psi$  or the *i*th projection map  $\mathbb{R}^{d_1+d_2} \to \mathbb{R}$ .
- $\pi_1$  is either the projection map  $M_1 \times M_2 \to M_1$  or the projection map  $\mathbb{R}^{d_1+d_2} \to \mathbb{R}^{d_1}$ .
- $\pi_2$  is either the projection map  $M_1 \times M_2 \to M_2$  or the projection map  $\mathbb{R}^{d_1+d_2} \to \mathbb{R}^{d_2}$ .

By Proposition 3.15,  $\{\partial/\partial x^1|_{p_1}, \cdots, \partial/\partial x^{d_1}|_{p_1}\}$ ,  $\{\partial/\partial y^1|_{p_2}, \cdots, \partial/\partial y^{d_2}|_{p_2}\}$ ,  $\{\partial/\partial z^1|_p, \cdots, \partial/\partial z^{d_1+d_2}|_p\}$  form bases for  $T_{p_1}M_1, T_{p_2}M_2, T_p(M_1 \times M_2)$ .

 $\alpha(\partial/\partial z^1|_p) = (d(\pi_1)_p(\partial/\partial z^1|_p), d(\pi_2)_p(\partial/\partial z^1|_p)).$  We claim that  $d(\pi_1)_p(\partial/\partial z^1|_p) = \partial/\partial x^1|_{p_1}.$ 

$$\begin{split} d(\pi_{1})_{p}(\partial/\partial z^{1}|_{p})(f) &= d(\pi_{1})_{p}(d(\phi^{-1} \times \psi^{-1})_{q})(\frac{\partial}{\partial z^{1}}|_{q})(f) \\ &= (d(\pi_{1})_{p} \circ d(\phi^{-1} \times \psi^{-1})_{q})(\frac{\partial}{\partial z^{1}}|_{q})(f) \\ &= d(\pi_{1} \circ (\phi^{-1} \times \psi^{-1})_{q})(\frac{\partial}{\partial z^{1}}|_{q})(f) \\ &= \lim_{h \to 0} \frac{(f \circ \pi_{1} \circ (\phi^{-1} \times \psi^{-1}))(q + e_{1}h) - (f \circ \pi_{1} \circ (\phi^{-1} \times \psi^{-1}))(q)}{h} \\ &= \lim_{h \to 0} \frac{(f \circ \pi_{1})(\phi^{-1}(q_{1} + e_{1}h), p_{2}) - (f \circ \pi_{1})(p)}{h} \\ &= \lim_{h \to 0} \frac{f(\phi^{-1}(q_{1} + e_{1}h)) - f(p_{1})}{h} \\ &= \lim_{h \to 0} \frac{f(\phi^{-1}(q_{1} + e_{1}h)) - f(\phi^{-1}(q_{1}))}{h} \\ &= (\frac{\partial}{\partial x^{1}}|_{q_{1}})(f \circ \phi^{-1}) \\ &= d(\phi^{-1})_{q_{1}}(\frac{\partial}{\partial x^{1}}|_{q_{1}})(f) \\ &= (\frac{\partial}{\partial x^{1}}|_{p_{1}})(f). \end{split}$$

The same result can be shown for the other combinations of  $\pi_1, \pi_2$  and  $z^1, \dots, z^{d_1+d_2}$ . For any  $c_1, \dots, c_{d_1+d_2} \in \mathbb{R}$ ,

$$\begin{split} \alpha(\sum_{i=1}^{d_1+d_2}c_i\frac{\partial}{\partial z^i}|_p) &= \sum_{i=1}^{d_1+d_2}c_i\alpha(\frac{\partial}{\partial z^i}|_p) \\ &= \sum_{i=1}^{d_1+d_2}c_i(d(\pi_1)_p\frac{\partial}{\partial z^i}|_p,d(\pi_2)_p\frac{\partial}{\partial z^i}|_p) \\ &= \sum_{i=1}^{d_1}c_i(d(\pi_1)_p\frac{\partial}{\partial z^i}|_p,d(\pi_2)_p\frac{\partial}{\partial z^i}|_p) + \sum_{i=d_1+1}^{d_2}c_i(d(\pi_1)_p\frac{\partial}{\partial z^i}|_p,d(\pi_2)_p\frac{\partial}{\partial z^i}|_p) \\ &= \sum_{i=1}^{d_1}c_i(\frac{\partial}{\partial x^i}|_{p_1},0) + \sum_{i=1}^{d_2}c_{d_1+i}(0,\frac{\partial}{\partial y^i}|_{p_2}) \\ &= (c_1\frac{\partial}{\partial x^1}|_{p_1} + \dots + c_{d_1}\frac{\partial}{\partial x^{d_1}}|_{p_1},c_{d_1+1}\frac{\partial}{\partial y^1}|_{p_2} + \dots + c_{d_1+d_2}\frac{\partial}{\partial y^{d_2}}|_{p_2}). \end{split}$$

Therefore,  $\alpha$  is bijective.

**Problem 3-3.** Prove that if M and N are smooth manifolds, then  $T(M \times N)$  is diffeomorphic to  $TM \times TN$ .

*Proof.* Let  $\pi_1: M \times N \to M$  and  $\pi_2: M \times N \to N$  be the obvious projections of the corresponding coordinates.  $\pi_1, \pi_2$  are clearly smooth, so Proposition 3.21 shows that  $d\pi_1: T(M \times N) \to TM$  and  $d\pi_2: T(M \times N) \to TN$  are both smooth. By (2.16(Proof of Proposition 2.15)(b)),  $d\pi_1 \times d\pi_2$  is a smooth map.

By (3-2(Proof of Proposition 3.14)),  $d\pi_1 \times d\pi_2$  is a bijection between  $T_{(p,q)}(M \times N)$  and  $T_p(M) \times T_q(N)$ . Since  $d\pi_1 \times d\pi_2$  sends  $((p,q),\sigma)$  to  $(p,d\pi_1(\sigma)) \times (q,d\pi_2(\sigma))$ , we conclude that  $d\pi_1 \times d\pi_2$  is bijective.

4. Chapter 4: Submersions, Immersions, and Embeddings

**Proposition 4.1.** Suppose  $F: M \to N$  is a smooth map and  $p \in M$ . If  $dF_p$  is surjective, then p has a neighborhood U such that  $F|_U$  is a submersion. If  $dF_p$  is injective, then p has a neighborhood U such that  $F|_U$  is an immersion.

Proof. Let  $(U,\phi)$  be a chart containing p and  $(V,\psi)$  be a chart containing F(p). We may assume  $F(U) \subset V$ . It suffices to show that if the Jacobian of F with respect to  $(U,\phi)$  is full rank at p, then it is full rank in some neighborhood of p contained in U. Example 1.28 in the textbook shows that the set of full rank matrices is an open subset of  $M(m \times n, \mathbb{R})$ . We will use the notation  $J|_q$  to denote the Jacobian of F with respect to  $(U,\phi)$  at  $q \in U$ . Then  $J|_p$  is an element of an open subset of  $M(m \times n, \mathbb{R})$ . Each entry of  $J|_q$  is of the from  $\frac{\partial}{\partial x^i}(\psi^j \circ F \circ \phi)(\phi(q))$  where each  $(\frac{\partial}{\partial x^i}(\psi^j \circ F \circ \phi)) \circ \phi$  is a smooth function. Therefore, there exists a neighborhood of p such that the Jacobian matrix of F with respect to  $(U,\phi)$  is full rank.  $\square$ 

# Exercise 4.3(Verification of Example 4.2). Verify the following claims:

(a) Suppose  $M_1, \dots, M_k$  are smooth manifolds. Then each of the projection maps  $\pi_i : M_1 \times \dots \times M_k \to M_i$  is a smooth submersion.

Proof.

(a) Let  $d_1, \dots, d_k$  denote the dimensions of  $M_1, \dots, M_k$ , respectively. Let  $M = M_1 \times \dots \times M_k$ . (2-2(Proof of Proposition 2.12)) implies that  $\pi_i$  is smooth for each i by setting  $F = \mathrm{Id} : M \to M$ . Let  $p = (p_1, \dots, p_k) \in M$ . Thus it suffices to show that the dimension of  $d(\pi_i)_p(T_p(M))$  is the same as the dimension of  $T_{p_i}(M_i)$ .

By Proposition 3.12,  $\dim(T_p(M)) = \sum d_i$ . Since the  $\alpha$  defined in (3-2(Proof of Proposition 3.14)) is an isomorphism,

(4.1) 
$$\dim(d(\pi_1)_p(T_p(M)) \oplus \cdots \oplus d(\pi_k)_p(T_p(M))) = \dim(T_p(M)) = \sum d_i.$$

However, for each i,  $d(\pi_i)_p(T_p(M)) \subset T_{p_i}M_i$ . Thus  $\dim(d(\pi_i)_p(T_p(M))) \leq \dim(T_{p_i}M_i) = d_i$ . By (4.1),  $\dim(d(\pi_i)_p(T_p(M))) = \dim(T_{p_i}M_i)$ .

**Exercise 4.4.** Show that a composition of smooth submersions is a smooth submersion, and a composition of smooth immersions is a smooth immersion. Give a counterexample to show that a composition of maps of constant rank need not have constant rank.

*Proof.* Let M, N, L be smooth manifolds with or without boundary, and  $F: M \to N, G: N \to L$  be given. If F, G are submersions,  $dF_p$  and  $dG_{F(p)}$  are surjective for each p. Then  $d(G \circ F)_p = dG_{F(p)} \circ dF_p$  is surjective for each p by (3.7(Proof of Proposition 3.6)). Thus a composition of smooth submersions is a smooth submersion. By the exact same argument, a composition of smooth immersions is a smooth immersion.

Counterexample?

#### 5. Appendix A: Review of Topology

Exercise A.18(Proof of Proposition A.17). Let X be a topological space and let S be a subspace of X.

- (a)
- (b)
- (c)
- (d)
- (e)

- (f) If  $\mathcal{B}$  is a basis for the topology of X, then  $\mathcal{B}_S = \{B \cap S \mid B \in \mathcal{B}\}$  is a basis for the subspace topology on S.
- (g) If X is Hausdorff, then so is S.
- (h) If X is first-countable, then so is S.
- (i) If X is second-countable, then so is S.

Proof.

- (a)
- (b)
- (c)
- (d)
- (e)
- (f) The union of  $B \cap S$  is S. Let  $U \cap S$  be an open subset of S where U is open in X, and  $x \in U \cap S$ . Then there exists  $B \in \mathcal{B}$  such that  $x \in B \subset U$  since  $\mathcal{B}$  is a basis. Therefore,  $x \in B \cap S \subset U \cap S$  with  $B \cap S \in \mathcal{B}_S$ .
- (g) Let  $x \neq y \in S$ . There exist two disjoint open sets U, V of X containing x, y, respectively. Then  $U \cap S$  and  $V \cap S$  are disjoint open sets of X containing x, y, respectively.

- (h)
- (i) Let  $\mathcal{B}$  be a countable basis of X. Then  $\{B \cap S \mid B \in \mathcal{B}\}$  is a countable basis of S by (f).

**Exercise A.24(Proof of Proposition A.23).** Suppose  $X_1, \dots, X_k$  are topological spaces, and let  $X_1 \times \dots \times X_k$  be their product space.

(a) CHARACTERISTIC PROPERTY: If B is a topological space, a map  $F: B \to X_1 \times \cdots \times X_k$  is continuous if and only if each of its component functions  $F_i = \pi_i \circ F: B \to X_i$  is continuous.

Proof.

(a) Suppose F is continuous. Since  $\pi_i$  is continuous by (c) and the composition of continuous functions is continuous,  $\pi_1 \circ F$  is continuous. Suppose each component function is continuous. Let  $B_1 \times \cdots \times B_k$  be a basis element of  $X_1 \times \cdots \times X_k$ .

$$F^{-1}(B_1 \times \dots \times B_k) = F^{-1}(\bigcap_{i=1}^k \pi_i^{-1}(B_1 \times \dots \times B_k))$$
  
=  $\bigcap_{i=1}^k F^{-1}(\pi_i^{-1}(B_1 \times \dots \times B_k))$   
=  $\bigcap_{i=1}^k (\pi_i \circ F)^{-1}(B_1 \times \dots \times B_k).$ 

Since the intersection of finitely many open sets is open, F is continuous.

6. Appendix B: Review of Linear Algebra

**Exercise B.49.** Two norms  $|\cdot|_1$  and  $|\cdot|_2$  on a vector space V are said to be equivalent if there are positive constants c, C such that

$$c|v|_1 \le |v|_2 \le C|v|_1$$

for all  $v \in V$ . Show that equivalent norms determine the same topology.

Proof. Such a relation is symmetric for  $c|v|_1 \leq |v|_2 \leq C|v|_1$  implies  $(1/C)|v|_2 \leq |v|_1 \leq (1/c)|v|_2$ . Let  $\mathcal{T}_1, \mathcal{T}_2$  be the topologies induced by  $|\cdot|_1, |\cdot|_2$ . It suffices to show that  $\forall v \in V, \forall U \in \mathcal{T}_2, (v \in U \Longrightarrow \exists r > 0, B_1(v, r) \subset U)$  where  $B_1(v, r)$  is the open ball centered at v with the radius r using the  $|\cdot|_1$ . Since  $v \in U$  and U is open,  $\exists r > 0$  such that  $B_2(v, r) \subset U$ . Then for any  $w \in V$ ,  $|v - w|_1 \leq |v - w|_2/c$ , so  $B_1(v, r/c) \subset B_2(v, r)$ .  $\square$ 

#### 7. Appendix C: Review of Calculus

**Exercise C.1.** Suppose that  $F: U \to W$  is differentiable at  $a \in U$ . Show that the linear map satisfying

$$\lim_{v \to 0} \frac{|F(a+v) - F(a) - Lv|}{|v|} = 0$$

is unique.

*Proof.* Let L, L' be two such linear maps.

$$\lim_{v \to 0} \frac{|Lv - L'v|}{|v|} = \lim_{v \to 0} \frac{|(F(a+v) - F(a) - L'v) - (F(a+v) - F(a) - Lv)|}{|v|}$$

$$= \lim_{v \to 0} \frac{|F(a+v) - F(a) - Lv|}{|v|} + \lim_{v \to 0} \frac{|F(a+v) - F(a) - L'v|}{|v|}$$

$$= 0 + 0 = 0$$

If  $L \neq L'$ ,  $(L - L')v_0 \neq 0$  for some  $v_0$ . Then  $\lim_{v \to 0} \frac{\left|Lv - L'v\right|}{|v|} = \lim_{h \to 0} \frac{\left|L(hv_0) - L'(hv_0)\right|}{|hv_0|} = \frac{\left|(L - L')v_0\right|}{|v_0|} \neq 0$ . This is a contradiction, so L = L'.

#### 8. Dictionary

### 8.1. Topological Manifolds.

**Definition 8.1** (Topological Manifold). A topological n-manifold is a Hausdorff, second-countable topological space each point of which has a neighborhood that is homeomorphic to an open subset  $\mathbb{R}^n$ .

**Definition 8.2** (Coordinates). Let M be a topological n-manifold. Let U be an open subset of M,  $\hat{U}$  be an open subset of  $\mathbb{R}^n$ ,  $\phi: U \to \hat{U}$  be a homeomorphism.

- The pair  $(U, \phi)$  is called a *coordinate chart* or a *chart*.
- U is called a coordinate domain or a coordinate neighborhood and  $\phi$  is called a coordinate map.
- If  $\phi(U)$  is an open ball in  $\mathbb{R}^n$ , U is called a *coordinate ball*.
- If  $\phi(U)$  is an open cube in  $\mathbb{R}^n$ , U is called a *coordinate cube*.
- The coordinate functions of  $\phi$  are often denoted as  $(x^1, \dots, x^n)$ . Thus a chart is sometimes denoted by  $(U, (x^1, \dots, x^n))$  or  $(U, (x^i))$ .

**Definition 8.3** (Atlas). Let M be a topological n-manifold. An atlas for M is a collection of charts  $(U_{\alpha}, \phi_{\alpha})$  such that  $M = \bigcup_{\alpha} U_{\alpha}$ .

**Definition 8.4** (Transition Map). Let M be a topological n-manifold and  $(U, \phi), (V, \psi)$  be coordinate charts such that  $U \cap V \neq \emptyset$ .  $\psi \circ \phi^{-1} : \phi(U \cap V) \mapsto \psi(U \cap V)$  is called a transition map from  $\phi$  to  $\psi$ .

**Definition 8.5** (Closed Upper Half-Space).  $\mathbb{H}^n = \{(x^1, \dots, x^n) \in \mathbb{R}^n \mid x^n \geq 0\}$ , and  $\partial \mathbb{H}^n = \{(x^1, \dots, x^n) \in \mathbb{R}^n \mid x^n = 0\}$ .

**Definition 8.6** (Manifold With Boundary). Let M be a second-countable Hausdorff space and fix n. Suppose that for every  $p \in M$ , one of the following conditions is satisfied:

- (1) There exists a neighborhood U of p and a homeomorphism  $\phi: U \to \hat{U}$  where  $\hat{U}$  is an open subset of  $\mathbb{R}^n$ . p is called an *interior point* and  $(U, \phi)$  is called an *interior chart*.
- (2) There exists a neighborhood U of p and a homeomorphism  $\phi: U \to \hat{U}$  where  $\hat{U}$  is an open subset of  $\mathbb{H}^n$  with  $\phi(p) \in \partial \mathbb{H}^n$ . p is called a boundary point.

Then M is called an n-dimensional topological manifold with boundary. Note that every topological manifold is a topological manifold with boundary.

**Definition 8.7** (Support). If f is any real-valued or vector-valued function on a topological space M, the support of f, denoted by supp f, is the closure of the set of points where f is nonzero:

$$\operatorname{supp} f = \overline{\{p \in M : f(p) \neq 0\}}.$$

**Definition 8.8** (Bump Function). If M is a topological space,  $A \subset M$  is a closed subset, and  $U \subset M$  is an open subset containing A, a continuous function  $\psi: M \to \mathbb{R}$  is called a bump function for A supported in U if  $0 < \psi < 1$  on M,  $\psi \equiv 1$  on A, and supp  $\psi \subset U$ .

### 8.2. Smooth Manifolds.

**Definition 8.9** (Smoothly Compatible). Let M be a topological n-manifold. Two coordinate charts  $(U,\phi),(V,\psi)$  are called smoothly compatible if  $U\cap V=\emptyset$  or the transition map  $\psi\circ\phi^{-1}$  is a diffeomorphism.

**Definition 8.10** (Smooth Atlas). Let M be a topological n-manifold. A smooth atlas is an atlas  $\mathcal{A}$  such that any two charts in  $\mathcal{A}$  are smoothly compatible with each other.

**Definition 8.11** (Smooth Structure). If M is a topological n-manifold, an atlas  $\mathcal{A}$  that is not properly contained in any larger smooth atlas is called maximal or a smooth structure on M

**Definition 8.12** (Smooth Manifold). A smooth manifold is a topological manifold equipped with a smooth structure.

**Definition 8.13.** Suppose (M, A) is a smooth manifold.

- Any chart  $(U, \phi) \in \mathcal{A}$  is called a smooth chart.
- Given a smooth chart  $(U, \phi)$ , U is called a smooth coordinate domain and  $\phi$  is called a smooth coordinate map.
- Given a smooth chart  $(U,\phi)$ , U is called a *smooth coordinate ball* if it is a coordinate ball.

Remark. One must define a smooth structure on a topological manifold before talking about a smooth chart.

**Definition 8.14** (Smooth Maps). Let M, N be smooth manifolds with or without boundary and  $F: M \to N$ be a map. F is a smooth map if for every  $p \in M$ , there exist smooth charts  $(U, \phi)$  containing p and  $(V, \psi)$ containing F(p) such that

- $\begin{array}{l} \bullet \;\; F(U) \subset V; \\ \bullet \;\; \psi \circ F \circ \phi^{-1} : \phi(U) \to \psi(V) \text{ is smooth.} \end{array}$

**Definition 8.15** (Coordinate Representation of a Smooth Map). Let  $(M, A_M)$  and  $(N, A_N)$  be smooth manifolds. Let  $F: M \to N$  be a smooth map and  $(U, \phi) \in \mathcal{A}_M$  and  $(V, \psi) \in \mathcal{A}_N$  be given. Then  $\hat{F} = \psi \circ F \circ \phi^{-1}$  is called the coordinate representation of F with respect to  $(U, \phi)$  and  $(V, \psi)$ .

**Definition 8.16** (Diffeomorphism). Let M, N be smooth manifolds with or without boundary. A diffeomorphism is a smooth map  $F: M \to N$  with a smooth inverse.

**Definition 8.17** (Smooth on a subset). Let M, N be smooth manifolds with or without boundary and  $A \subset M$  be an arbitrary subset. A map  $F: A \to N$  is said to be smooth on A if every  $p \in A$  has an open neighborhood  $W \subset M$  such that there exists a smooth map  $\tilde{F}: W \to N$  with  $\tilde{F}_{W \cap A} = F$ .

# 8.3. Tangent Vectors.

**Definition 8.18** (Derivation). Let M be a smooth manifold with or without boundary. A derivation at  $p \in M$  is a linear map  $v: C^{\infty}(M) \to \mathbb{R}$  such that

$$v(fg) = f(p)vg + g(p)vf$$

for all  $f, g \in C^{\infty}(M)$ .

This corresponds to "arrows that are tangent to M and whose basepoints are attached to M at p" even though it may not be easy to see that from this definition.

**Definition 8.19** (Tangent Space). The tangent space  $T_pM$  to M at p is the vector space of all derivations of  $C^{\infty}(M)$  at p.

Derivation of $C^{\infty}(M)$	Geometric tangent vector on $M$
Differential of a smooth map between manifolds	Total derivative of a map between Euclidean spaces

**Definition 8.20** (Differential). M, N are smooth manifolds with or without boundary, and  $F: M \to N$  is a smooth map. The differential of F at p is the linear map  $dF_p: T_pM \to T_{F(p)}N$  defined by

$$dF_p(v) := f \mapsto v(f \circ F)$$

Equivalently,  $\forall v \in T_p M, \forall f \in C^{\infty}(N), dF_p(v)(f) = v(f \circ F)$ . This corresponds to "the directional derivative of F at p in the direction of the arrow v."

**Definition 8.21** (Coordinate Vectors). Let  $(M, \mathcal{A})$  be a smooth manifold without boundary. Let  $p \in M$  and choose a chart  $(U, \phi) \in \mathcal{A}$  such that  $p \in U$ . Then the *coordinate vectors at* p, denoted by  $\frac{\partial}{\partial x^i}|_p$ , are derivations  $C^{\infty}(U) \to \mathbb{R}$  such that

$$\frac{\partial}{\partial x^i}\Big|_p := f \mapsto \frac{\partial}{\partial x^i}\Big|_{\phi(p)} (f \circ \phi^{-1}).$$

**Definition 8.22** (Tangent Bundle). Let M be a smooth manifold with or without boundary. The tangent bundle of M, denoted by TM, is the disjoint union  $\coprod_{p \in M} T_p M$ .

**Definition 8.23** (Projection Map). Let M be a smooth manifold with or without boundary. The projection map  $\pi: TM \to M$  is the map defined by  $(p, v) \mapsto p$ .

**Definition 8.24** (Curve). If M is a manifold with or without boundary, we define a *curve in* M to be a continuous map  $\gamma: J \to M$  where  $J \subset \mathbb{R}$  is an interval.

### 8.4. Submersions, Immersions, and Embeddings.

**Definition 8.25** (Rank). Let M, N be smooth manifolds with or without boundary and let  $F: M \to N$  be a smooth map. Then the rank of F at  $p \in M$  is:

- The rank of the linear map  $dF_p: T_pM \to T_{F(p)}N$ .
- The dimension of the subspace  $dF_p(T_pM)$  in the vector space  $T_{F(P)}N$ .

It is easy to see that the two definitions above are always equivalent.

**Definition 8.26** (Submersions and Immersions). Let M, N be smooth manifolds with or without boundary and let  $F: M \to N$  be a smooth map.

- If F has the same rank at every point  $p \in M$ , then F is said to have constant rank, and the rank is denoted by rank F.
- If the rank of F at  $p \in M$  is equal to  $\max\{\dim M, \dim N\}$ , then F is said to have full rank at p.
- If F has full rank everywhere, then F is said to have full rank.
- If F has constant rank and rank  $F = \dim N$ , F is called a smooth submersion.
- If F has constant rank and rank  $F = \dim M$ , F is called a smooth immersion.